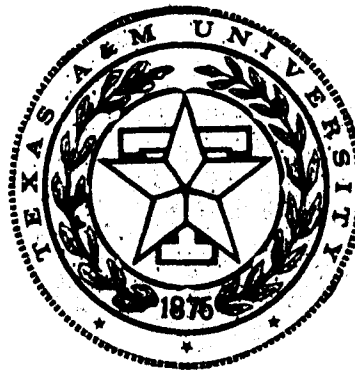


ADA 026446

2
25



DDC
RECEIVED
JUL 7 1976
A

TEXAS A & M UNIVERSITY
Texarkana Division
Texarkana, Texas 75501

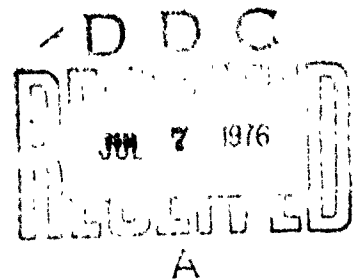
107
Report DARCOM-ITC-02-08-76-008

REGRESSION WITH DIFFERENTIAL EQUATION MODELS

Craig D. Hunter
Maintenance Effectiveness Engineering Graduate Center
DARCOM Intern Training Center
Red River Army Depot
Texarkana, Texas 75501

April 1976

Final Report



APPROVED FOR PUBLIC RELEASE: DISTRIBUTION UNLIMITED

Prepared for

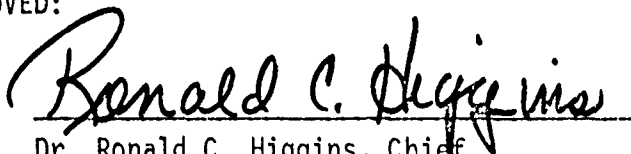
MAINTENANCE EFFECTIVENESS ENGINEERING GRADUATE
PROGRAM AND TEXAS A&M UNIVERSITY GRADUATE CENTER
DARCOM Intern Training Center
Red River Army Depot
Texarkana, Texas 75501

FOREWORD


The research discussed in this report was accomplished as part of the Maintenance Effectiveness Engineering Graduate Program conducted jointly by the DARCOM Intern Training Center and Texas A&M University. ~~As such,~~ the ideas, concepts and results herein presented are those of the author and do not necessarily reflect approval or acceptance by the Department of the Army.

This report has been reviewed and is approved for release. For further information on this project contact Dr. Ronald C. Higgins, Intern Training Center, Red River Army Depot, Texarkana, Texas 75501.

APPROVED:


Dr. Ronald C. Higgins, Chief
Maintenance Effectiveness Engineering

For the Commander


James L. Arnett, Director
Intern Training Center

SECURITY CLASSIFICATION OF THIS PAGE (When Data Entered)

REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM	
1. REPORT NUMBER 14 DARCOM-ITC-02-08-76-008	2. GOVT ACCESSION NO.	3. RECIPIENT'S CATALOG NUMBER	
4. TITLE (and Subtitle) 6 REGRESSION WITH DIFFERENTIAL EQUATION MODELS	5. TYPE OF REPORT & PERIOD COVERED 9 Final rept.		
7. AUTHOR(s) 10 Craig D. Hunter	8. CONTRACT OR GRANT NUMBER(s)		
9. PERFORMING ORGANIZATION NAME AND ADDRESS Department of Maintenance Effectiveness DARCOM Intern Training Center Red River Army Depot, Texarkana, Texas 75501	10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS		
11. CONTROLLING OFFICE NAME AND ADDRESS Department of Maintenance Effectiveness and Texas A&M University Graduate Center DARCOM Intern Training Center	12. REPORT DATE 11 Apr 076	13. NUMBER OF PAGES 12 99p	
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)	15. SECURITY CLASS. (of this report)		
15a. DECLASSIFICATION/DOWNGRADING SCHEDULE			
16. DISTRIBUTION STATEMENT (of this Report) APPROVED FOR PUBLIC RELEASE: DISTRIBUTION UNLIMITED			
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)			
18. SUPPLEMENTARY NOTES Research performed by Craig D. Hunter under the supervision of Dr. S. Bart Childs, Adjunct Professor, Texas A&M University.			
19. KEY WORDS (Continue on reverse side if necessary and identify by block number) Differential equation regression.			
20. ABSTRACT (Continue on reverse side if necessary and identify by block number) Regression analysis normally implies the use of algebraic equations to describe a system; however, some cases would better be modeled by differential equations. This is accomplished by assuming a differential equation model for a given set of data and estimating the values of the unknown parameters within the model. These values are then systematically perturbed to generate particular solutions which are superimposed to yield a better estimate of the unknowns. This process is repeated until a specified accuracy is met.			

ACKNOWLEDGMENTS

I would like to thank Dr. Bart Childs for his endless help and guidance without which this paper could not have been completed. The support of Dr. J.W. Foster and Dr. E.A. Timsans was also appreciated as well as the help in structure and style by Dr. D.A. Bremmer. To those who helped in debugging portions of the computer programming, thank-you. The many typings, revisions, format, and grammatical corrections could not have been done without the help of Ann Silvernail and Karon Potter.

During the course of this study, my employer was the U.S. Army as a career intern in the DARCOM Maintenance Effectiveness Engineering Graduate Program. I am grateful to the U.S. Army for the opportunity to participate in this program.

The ideas, concepts, and results herein presented are those of the author(s) and do not necessarily reflect the approval or acceptance by the Department of the Army.

ABSTRACT

Research Performed by Craig D. Hunter

Under the Supervision of Dr. S. Bart Childs

Regression analysis normally implies the use of algebraic equations to describe a system; however, some cases would better be modeled by differential equations. This is accomplished by assuming a differential equation model for a given set of data and estimating the values of the unknown parameters within the model. These values are then systematically perturbed to generate particular solutions which are superimposed to yield a better estimate of the unknowns. This process is repeated until a specified accuracy is met.

Through an analysis of variance, the statistical characteristics of linear regression can be generated for most n^{th} order differential equations. This provides a basis for evaluating the 'acceptance or rejection' of the regression.

The characteristics generated consist of an ANOVA table (uncorrected), general F test on the regression, the R^2 value, covariance matrix of the superposition constants, an estimate of the variance about the regression, an estimate of the variance of the parameters, and the confidence intervals on these estimates.

Through an analysis of variance, the statistical characteristics of linear regression can be generated for most n^{th} order differential equations. This provides a basis for evaluating the 'acceptance or rejection' of the regression.

The characteristics generated consist of an ANOVA table (uncorrected), general F test on the regression, the R^2 value, covariance matrix of the superposition constants, an estimate of the variance about the regression, an estimate of the variance of the parameters, and the confidence intervals on these estimates.

LIST OF CONTENTS

Chapter		Page
I	INTRODUCTION	1
II	DIFFERENTIAL REGRESSION.	3
III	THE OVER-DETERMINED SYSTEM	8
IV	ANALYSIS OF VARIANCE	10
	Table 4.1 ANOVA Table	11
V	RESULTS-COASTING DATA.	14
	Figure 5.1 Input of Coasting Data	16
	Figure 5.2 PSTAT Output	17
VI	CONCLUSIONS ON STATISTICAL RESULTS.	19
	REFERENCES.	20
	APPENDICES.	22
	A. Nomenclature	23
	B. General Linear Regression Theory	25
	(Draper and Smith, 1966)	
	Table B.1 ANOVA Table	26
	C. Applications to Algebraic Regression	29
	D. The Control Program with Output of the Non-Linear Mass-Spring-Damper System	31

CHAPTER I

INTRODUCTION

Regression analysis usually implies determining a set of independent variables and corresponding coefficients for algebraic equations such that these equations best portray the data or system given. Examples are presented in which algebraic models are inadequate and can be appropriately modeled by differential equations.

This report is an investigation into the validity and accuracy of a differential equation regression package, both linear and non-linear (Childs, 1970). It is not the intent to deal with extensions of the established theory behind such an approach (Bellman and Kalaba, 1965), (Roberts and Shipman, 1972). Nomenclature and background material are given in Chapter II.

A control program was written to provide a means for evaluating QUASII (Childs, 1970). The control program yields solutions of a specified accuracy (within the computational restrictions of the computer) providing a means for comparison. QUASII would be used instead of a program yielding "exact" solutions because of ease of use.

The control program is based on power series evaluation and integration of differential equations; whereas, QUASII utilizes a 4th order Runge-Kutta integrator. The Runge-Kutta integrator allows simpler programming of non-linear differential equations.

Two solution areas are of interest:

Case I: The number of boundary conditions (m) equals the order of the differential equation (n), therefore all boundary conditions are to be

met exactly (exact system).

Case II: The number of boundary conditions (m) exceeds the order of the differential equation (n), therefore some boundary conditions are to be met exactly and others to be met in a least squares sense (over-determined system).

Both QUASII and the control program utilize a least squares fit of the non-exact boundary conditions in Case II. Further study in this area is being done by Walker (Ref. 21). These results will be available in April 1976 and entails meeting these boundary conditions in a least squares and other criteria.

Case I is of theoretical interest. This report contains results for Case II studies.

CHAPTER II

DIFFERENTIAL REGRESSION

The following example of a linear case from Childs et. al. 1971, (Ref. 6), is for clarification of terms and background. For information on non-linear cases, refer to Reference 5 and 17.

Given: A simple mass-spring-damper system governed by the equation;

$$\ddot{x} + \mu \dot{x} + \xi x = \sin(\omega t) \quad (2-1)$$

where $(\dot{})$ denotes the total derivative of that term with respect to t , the independent variable.

Denoting the following state variables;

$$y_1 = x \quad y_2 = \dot{x} \quad (2-2)$$

equation 2-1 can be rewritten as two non-trivial first order differential equations:

$$\begin{aligned} \dot{y}_1 &= y_2 \\ \dot{y}_2 &= -\xi y_1 - \mu y_2 + \sin(\omega t) \end{aligned} \quad (2-3)$$

The state variables y_1 and y_2 are functions of t , $y_i(t)$ (t has been omitted for simplicity).

If μ and ξ are known, equations 2-1 and 2-3 are linear differential equations. Assuming that μ and ξ are unknown, which is not an unreasonable assumption, two more state variables must be added;

$$y_3 = \mu \quad y_4 = \xi$$

or which the following four equations result;

$$\dot{y}_3 = 0 \quad (2-4)$$

$$\dot{y}_4 = 0 \quad (2-5)$$

$$\dot{y}_1 = y_2 \quad (2-6)$$

$$\dot{y}_2 = -y_1 y_4 - y_2 y_3 + \sin(wt) \quad (2-7)$$

the frequency w could have been assumed unknown, introducing a fifth state variable, $y_5 = w$. Except for equation 2-7, the four differential equations are linear with 2-4 and 2-5 being trivial. Since equation 2-7 is non-linear, the system is non-linear.

At least two Newton type or Taylor series methods used in solving such systems are perturbation and quasilinearization methods.

Perturbation methods are used in the control program and QUASII for ease of programming. For information regarding this theory, see Reference 5, Doiron (1970), or any of Childs' writings on non-linear differential equation solutions.

The right hand side (RHS) of equation 2-3 is unknown (except for μ and ξ), therefore, avenues are opened for the implementation of boundary conditions or constraints which must be met. In a mass-spring-damper system governed by equation 2-1, the use of an accelerometer to measure the acceleration of the mass at certain points in time (t_i) is within experimental procedure. An accumulation of constraints (boundary values) could be obtained in the following form;

$$\ddot{x}(t_i) = b_i \quad i = 1 \dots m \quad (2-8)$$

where b_i is the measured acceleration at time t_i and m is the number of boundary values. The LHS of equation 2-3, y_2 ($y_2 = \ddot{x}$), can now be replaced by b_i ;

$$b_i = -\xi y_1(t_i) - \mu y_2(t_i) + \sin(wt_i) \quad (2-9)$$

in more general terms;

$$q_i(y(t_i)) = b_i \quad i = 1 \dots m \quad (2-10)$$

where q_i is a boundary condition operator. Equation 2-10 defines m boundary conditions resulting in m linear (or as in equation 2-7, non-linear) equations. From Chapter I, m must be equal to or greater than n , the order of the differential equation (number of state variables). These m differential equations will either be met exactly or at least in a least square (best fit) manner.

A brief summary of a "shooting" technique of solving linear differential equations follows. Given;

$$\dot{y} = Ly + f \quad (2-11)$$

where L is a linear operator and f is a forcing function.

A set of homogeneous solutions is usually superimposed upon a particular solution. The number of homogeneous solutions is equal to n , the order of the differential equation (see equation 2-1, $n=2$). Assuming that no initial conditions are known, $n = r$ (let r equal the number of unknown initial conditions, where $r \leq n$). When only r initial conditions are unknown, r homogeneous equations are required. The result of the superposition of a particular solution (2-12) and a set of homogeneous equations (2-13) is:

$$\dot{p} = Lp + f \quad (2-12)$$

$$\dot{H} = LH \quad (2-13)$$

$$y = p + H\beta = p + \sum_{k=1}^r h^{(k)} \beta_k \quad (2-14)$$

It is an established theory that the sum of a particular solution and a set of homogeneous equations yields another particular solution. An alternative is to superimpose only particular solutions. This scheme

is used in QUASII and the control program;

$$y = Pa = \sum_{k=0}^r p^{(k)} a_k \quad (2-15)$$

where

$$\dot{p}^{(k)} = Lp^{(k)} + f \quad (2-16)$$

There will be $r+1$ particular solutions, where r is the number of unknown initial values.

A restriction on the superposition constants is:

$$\sum_{k=0}^r a_k \equiv 1 \quad (2-17)$$

This is a result of equation 2-11, where the differential equation is given by:

$$\dot{y} = Ly + f$$

If particular solutions of the form of equation 2-16 are superimposed without the constraint 2-17, the resulting differential equation could be

$$\dot{y} = Ly + Cf \quad (2-18)$$

where

$$c = \sum_{k=0}^r a_k \neq 1 \quad (2-19)$$

The original differential equation has not been satisfied and necessitates the restriction on the superposition constants to yield

$$\dot{y} = Ly + f \sum_{k=0}^r a_k \quad (2-20)$$

The computational strategy requires choosing initial arbitrary values for the r unknown state variables. These values are used in defining the unperturbed particular solution (denoted by $p^{(0)}$). Each of the unknown variables (r of them) will in turn be individually perturbed by a

predetermined (arbitrary) constant to yield an appropriately perturbed particular solution. These particular solutions, obtained by integration, yield values corresponding to the boundary values at the appropriate value of the independent variable.

The result is a matrix equation of the form

$$Sa = d \quad (2-21)$$

where S is a function of the integrated solutions, a is the vector of superposition constants, and d is a vector of boundary values. The resulting $m+1$ equations (m due to the boundary conditions and one due to the restriction on the superposition constants) contain $r+1$ unknown a_k 's ($r+1 \leq m+1$), which can be determined as discussed in Chapter III.

The resulting y solutions (state variables) are the initial arbitrary estimates plus the addition of the corresponding superposition constant times the perturbation constant.

Evaluation of the a 's was stated to be a rather simple process. This entails a Gauss-Jordan reduction utilizing a least squares fit of the over-determined system. A more in-depth discussion of the theory is presented in Chapter III and Reference 4.

CHAPTER III

THE OVER-DETERMINED SYSTEM

When the number of boundary conditions (m) equals the order (n) of the differential equation, the boundary conditions can theoretically all be met exactly, however, in the case of the over-determined system, this is impossible. Thus, several boundary values will have to be met by some other means.

The problem of Chapter II was narrowed to the final equation:

$$Sa = d \quad (3-1)$$

This equation and the role of a least squares fit are the topics of this chapter.

Examining the composition of the S matrix, two subdivisions can be shown;

$$\left[\begin{array}{c} S_A \\ \hline S_B \\ r+1 \end{array} \right] \begin{array}{c} k+1 \\ \hline m-k \end{array}$$

where k is the number of boundary conditions to be met exactly. The S_A matrix contains the exact conditions and S_B the least squares boundary conditions.

A further reduction or partitioning can be;

$$\left[\begin{array}{c|c} S_1 & S_2 \\ \hline S_3 & S_4 \end{array} \right] \begin{bmatrix} a \end{bmatrix} = \begin{bmatrix} d \end{bmatrix} \quad (3-2)$$

where

S_1 is order $(k+1) \times (k+1)$

S_2 is order $(k+1) \times (r-k)$

S_3 is order $(m-k) \times (k+1)$

S_4 is order $(m-k) \times (r-k)$

By a Gauss-Jordan reduction, the S_1 matrix can be transformed into an identity matrix resulting in S_3 being a null matrix. The results are;

$$\left[\begin{array}{c|c} I & S_2' \\ \hline 0 & S_4' \end{array} \right] \begin{bmatrix} a_e \\ a_1 \end{bmatrix} = \begin{bmatrix} d_e' \\ d_1' \end{bmatrix} \quad (3-3)$$

where the subscripts 1 and e refer to least square and exact boundary conditions respectfully.

The null matrix (S_3) allows for an equation (3-4) containing only least squares conditons.

$$S_4' a_1 = d_1' \quad (3-4)$$

Equation 3-4 yields $m-k$ equations each with an unknown.

Premultiplying by the transpose of S_4' gives the normal equation (refer to Appendix B);

$$(S_4')^T S_4' a_1 = (S_4')^T d_1' \quad (3-5)$$

resulting in the solution for a_1 :

$$a_1 = \left[(S_4')^T S_4' \right]^{-1} (S_4')^T d_1' \quad (3-6)$$

Having solved for a_1 in equation 3-6, a_e (from exact conditions) can be solved by referring to equation 3-3;

$$I a_e + S_2' a_1 = d_e' \quad (3-7)$$

or

$$a_e = d_e' - S_2' a_1 \quad (3-8)$$

Equation 3-4 and 3-5 are important and will be used extensively in Chapter IV.

CHAPTER IV

ANALYSIS OF VARIANCE

The boundary conditions are:

$$q(y(t_i)) = b_i \quad i = 1 \dots m \quad (4-1)$$

This defines an operator q operating on the $y(t_i)$'s to yield the desired boundary values. The statistical basis for 'accepting or rejecting' the regression is the nearness of the equality 4-1.

In Appendix B, the equation;

$$z = Wd + \epsilon \quad (4-2)$$

is analyzed through an analysis of variance.

From equations 4-1 and 4-2, the following results can be obtained;

$$b = \hat{q} + \epsilon \quad (4-3)$$

where

$$\hat{q} = q(\hat{y})$$

$$b \approx z$$

$$\epsilon = \epsilon$$

$$\hat{q} \approx Wd$$

Note that $q(y(t_i))$ may not be linear as required for an analysis of variance as described in Appendix B, but the solution process is iterative using linearized equations. Because the steps are small, the assumption of \hat{q} being linear is a good approximation.

An analysis of variance can be accomplished as shown in Table 4.1.

TABLE 4.1

ANOVA TABLE

Source	Sum of Squares	Degrees of Freedom	Mean Square
Due to regression	$\hat{q}^T b$	r	SS/r
About the regression (residual)	$b^T b - \hat{q}^T b$	$m-k-r$	s^2
Total (uncorrected)	$b^T b$	$m-k$	

The following are calculated directly from Table 4.1:

$$R^2 = \frac{SS_{\text{regression}} - (m-k)(\text{mean of } b_i's)^2}{SS_{\text{total}} - (m-k)(\text{mean of } b_i's)^2} \quad (4-4)$$

$$F_{\text{cal}} = \frac{MS_{\text{regression}}}{MS_{\text{residual}}} \quad (4-5)$$

$$s^2 = MS_{\text{residual}} = \text{estimated variance of system} \quad (4-6)$$

The F_{cal} value will be compared to a Fisher's F with:

Probability of $1-\alpha$ (α is the producer's risk)

Numerator degrees of freedom r

Denominator degrees of freedom $(m-k-r)$

If F_{cal} exceeds Table F, the regression is 'accepted'. (Note: The producer's risk is defined as the probability of rejecting the null hypothesis (H_0) (see Appendix B) when in fact the null hypothesis is true.

Confidence limits for the estimated least square boundary values can be determined once the individual variances are known. Referring to Appendix B, the variance of the estimated observation is given by equation B-10:

$$\text{est. var}(\hat{z}_i) = W_i (W^T W)^{-1} W_i^T S^2 \quad (4-7)$$

Equation 4-3 shows that \hat{q} is synonymous with Wd of Appendix B, but \hat{q} cannot be subdivided into a matrix of independent variables and a vector of parameters, therefore another approach must be used.

Using the system of equation 3-5, a relation between d_1 (least squares boundary values of b) and d_1' (transformation of d_1) can be determined.

The variances of the individual least squares boundary values;

$$\begin{bmatrix} S_3 & S_4 \end{bmatrix} \begin{bmatrix} a \end{bmatrix} = \begin{bmatrix} d_1 \end{bmatrix} \quad (4-8)$$

is equal to the variances of the transformed system:

$$\begin{bmatrix} 0 & S_4' \end{bmatrix} \begin{bmatrix} a \end{bmatrix} = \begin{bmatrix} d_1' \end{bmatrix} \quad (4-9)$$

i.e.

$$\text{var}(d_1) = \text{var}(d_1') \quad (4-10)$$

The variances of the estimated least squares boundary values are given by;

$$\text{est. var}(\hat{b}_i) = S_{4_i}' \left[(S_4')^T S_4' \right]^{-1} (S_{4_i}')^T S^2, \quad i=1 \dots m \quad (4-11)$$

where S_{4_i}' is the row vector of S_4' corresponding to the i^{th} least square boundary condition.

The resulting confidence limits are;

$$\hat{b}_i \pm t(v, 1 - \frac{\alpha}{2}) \sqrt{\text{est. var}(\hat{b}_i)} \quad (4-12)$$

where

$$v = m - k - r \quad (4-13)$$

$$i = k+1 \dots m$$

A main objective of the regression package is to obtain the solutions

for the y_i 's given in Chapter II. Table 4.1 does not always provide a means for investigating this because it involves the boundary condition functions. By doing a partial analysis of variance on equation 4-10, the variance of the a_1 's can be determined;

$$\text{est. var}(a_1) = ((S_4^T)^T S_4^T)^{-1} s_1^2 \quad (4-14)$$

where

$$s_1^2 = \frac{(d_1^T)^T (d_1^T) - a_1^T (S_4^T)^T d_1^T}{m-k-r} \quad (4-15)$$

Referring to Chapter II, the y_i solutions are equal to the previous value (initial guess) plus the perturbation times a superposition constant;

$$\hat{y} = \hat{y}_{\text{previous}} + (a_1 * \text{perturbation}) \quad (4-16)$$

therefore

$$\text{var}(\hat{y}) = \text{var}(a_1) * (\text{perturbation})^2 \quad (4-17)$$

This results in a confidence interval for these solutions as follows:

$$\hat{y}_i \pm t(v, 1 - \frac{\alpha}{2}) \sqrt{[\text{est. var}(\hat{y}_i)]} \quad i = 1 \dots r \quad (4-18)$$

CHAPTER V

RESULTS-COASTING DATA

The statistical study outlined in Chapter IV was accomplished by a subroutine package PSTAT (Appendix D contains PSTAT and supportive subroutines).

Since experimental data was not available on the system of equation 2-1, a problem of determining the aerodynamic drag coefficient and rolling friction coefficient of an automobile was used (Ref. 21). The nonlinear equation governing this system is;

$$\ddot{x} + \frac{A_f \rho}{2M} C_d \dot{x}^2 + \mu_f g = 0 \quad (5-1)$$

where

- ρ = air density (slugs/ft³)
- A_f = frontal area of vehicle (ft²)
- M = mass of vehicle (slugs)
- g = acceleration of gravity (ft/sec²)
- C_d = coefficient of drag
- μ_f = rolling friction coefficient
- \dot{x} = velocity (ft/sec)
- \ddot{x} = acceleration (ft/sec²)

This problem demonstrates the advantages of modeling by differential equations with a regression package like QUASII. Attempts to determine C_d and μ_f by other than numerical methods (such as wind tunnel testing, treadmills, etc.) would be more laborious, less accurate, and more expensive.

Coasting data (value of \dot{x}) for a Sunbeam Alpine was obtained from

Road and Track Road Test Annual for 1966. Figure 5.1 is a listing of input for such a system. Figure 5.2 is an output of the statistical analysis from PSTAT. Figure 5.1 shows only one non-trivial differential equation. Although equation 5-1 is a 2nd order differential equation, it does not contain an x term, allowing a single first order representation.

Except for three parameters, the PSTAT output (Figure 5.2) has been previously defined. The three additional parameters are:

1) Mean of the observations is the sum of the least squares observations (boundary values) divided by the total number of these observations:

$$\bar{b} = \frac{\sum_{i=1}^{m-k} b_i}{m-k} \quad (5.2)$$

2) Coefficient of variation (cv) is a measure of the dispersion of the data (Hald, 1952) and is expressed as:

$$c = \frac{\text{MS residual}}{\text{mean of observations}} = s/\bar{b} \quad (5-3)$$

The importance of this simple parameter is questionable.

3) $P(F(\text{ALPHA}).GT.FCAL)$ is the probability that a random variable that is F distributed, with the same degrees of freedom as $F(\text{ALPHA})$, will be greater than $FCAL$, thus the minimum producer's risk that can be assumed.

The PSTAT output (Figure 5.2) is an ANOVA table of the uncorrected sum of squares plus the corresponding degrees of freedom and mean square terms. Next is R^2 and the coefficient of variation value. A R^2 value of 1 indicates a 'perfect' regression. The TEST OF OVERALL REGRESSION statement is a test of the hypothesis stated in Appendix B for a risk of $\text{ALPHA} (\alpha)$. If the $FCAL$ exceeds $F(\text{ALPHA})$, H_0 is rejected and the alternative, H_1 , is accepted. Under these conditions,

```
*****  
FOLLOWING IS THE OUTPUT OF INPUT  
*****  
LINEAR= 0 STAT= 1 ALPHA= 0.50000000D-01  
LINEAR= ZERO IMPLIES NON-LINEAR STAT= ONE IMPLIES POST STATISTICAL STUDY TO BE EXECUTED  
LINEAR= NON-ZERO IMPLIES LINEAR STAT= ZERO IMPLIES NO POST STATISTICAL STUDY  
*****  
ACCURACY ACC= 0.10000D-05  
FOR GJWRLS CHECK= 0.10000D-19 DET= 1.0000  
FUDDGE FACTOR FOR DTIND RF= 0.50000  
*****  
NUMBER OF DIFFERENTIAL EQ NDE= 3  
NUMBER OF BOUNDARY CONDITIONS NBV= 9  
NUMBER OF TERMS IN PWR SERIES NTERMS= 20  
NO. EXACT BOUNDARY CONDITIONS NEM'X= 1  
NO. OF NCN-TRIVIAL DIFF EQ NEO= 1  
*****  
BOUNDARY VALUES APPLIED ON(1BV) IQBV TIME OF BV  
117.30000 1 1 0.0  
104.90000 1 1 5.0000000  
95.30000 1 1 10.0000000  
87.30000 1 1 15.0000000  
79.20000 1 1 20.0000000  
71.90000 1 1 25.0000000  
65.70000 1 1 30.0000000  
59.80000 1 1 35.0000000  
54.00000 1 1 40.0000000  
*****  
INITIAL TIME OF INTEGRATION TO= 0.0  
*****  
INITIAL GUESSES OF Y ICEX LOWER LIMIT UPPER LIMIT  
Y 1 Y( 1)= 110.00000 1 0.0 0.0  
Y 2 Y( 2)= 0.40000000 1 0.0 0.0  
Y 3 Y( 3)= 0.30000000D-01 1 0.0 0.0  
*****  
PERTURBATION SCALER PTBS= 0.10000000D 00  
ABSOLUTE VALUE LIMITS PTMIN= 0.0  
PTMAX= 2.0000  
*****  
IOUT= 0  
QUIT= 15  
*****  
CONCLUDES FORMAL OUTPUT OF THE INPUT  
*****
```

FIGURE 1

 FOLLOWING IS THE OUTPUT OF THE POST STATISTICAL STUDY

SOURCE	SUM OF SQUARES	DEGREES OF FREEDOM	MEAN SQUARE
REGRESSION	63716.493	3	21238.831
RESIDUAL	0.96692256	6	0.16115376
TOTAL(UNC)	63717.460	9	= S**2

PER-CENT VARIATION R**2= 99.973342

COEFFICIENT OF VARIATION CV= 0.49129134D-02

TEST OF OVERALL REGRESSION FCAL= 131792.34 F(ALPHA)= 4.7571592 P(F(ALPHA).GT.FCAL)= 0.83446503D-06
 FOR RISK OF ALPHA= 0.50000000D-01
 *****ACCEPT REGRESSION*****

SPECIFICS OF THE BOUNDARY CONDITIONS		T(ALPHA)= 2.4469080	ALPHA= 0.50000000D-01	UPPER LIMIT
OBSERVED VALUES	ESTIMATED VALUE	RESIDUAL	ESTIMATED S.E.	LOWER LIMIT
117.30000	116.89493	0.40507263	0.35231109	116.03285
104.90000	105.52164	-0.62164188	0.20683878	105.01353
95.30000	95.605284	-0.30928430	0.19612970	95.129373
87.30000	86.856482	0.44351834	0.20538341	86.353927
79.20000	79.037830	0.16217005	0.19521417	78.560159
71.90000	71.985065	-0.85064950D-01	0.17431129	71.558541
65.70000	65.568615	0.13138498	0.17133949	65.149363
59.80000	59.682176	0.11782363	0.21489984	59.156336
54.00000	54.240515	-0.24051461	0.30186196	53.501886
MEAN OF OBSERVATIONS=	81.711111			
SUM OF THE RESIDUALS=	0.34640960D-02			

SPECIFICS OF THE YI SOLUTIONS		T(ALPHA)= 2.4469080	ALPHA= 0.50000000D-01
ESTIMATED VALUE	EST VARIANCE	CONFIDENCE INTERVAL	
116.89493	0.12412310	116.89493 (+-) 0.86207283	
0.50251918	0.79454589D-03	0.50251918 (+-) 0.68972685D-01	
0.1692418D-01	0.15727466D-05	0.16924118D-01 (+-) 0.30686476D-02	

COVARIANCE MATRIX OF THE SUPERPOSITION CONSTANTS

0.31031D-01	0.31974D-01	-0.65375D-01
0.61974D-01	0.31464	-0.40651
-0.65375D-01	-0.40651	0.54909

CONCLUDES STAT PACKAGE

*****ACCEPT REGRESSION***** is printed. This is not to imply this is the 'best' possible regression, but for the stated hypothesis and the given data, it is an 'acceptable' regression.

Following the hypothesis test are two sections showing confidence intervals on the observations and state variables respectfully. These limits are all based on the same producer's risk (ALPHA) and t value (student's t distribution). In addition, the observed values (given boundary values) are shown with the estimated values from the regression. The residual terms;

$$(\text{observed value}) - (\text{estimated value}) \quad (5-4)$$

and the sum of the differences are included. Both sections contain the estimated variance, or standard error, of the individually estimated solutions.

The last section is the covariance matrix of the superposition constants (least squares). The diagonal elements are the variances of those constants.

A regression cannot be 'accepted' or 'rejected' on the basis of just one statistic. The programmer must qualify an acceptable solution and evaluate the overall regression, confidence limits, variances, hypothesis, etc. for the given system to determine whether a resulting model is acceptable. PSTAT does furnish enough information to evaluate the regression validity in most cases.

CHAPTER VI

CONCLUSIONS ON STATISTICAL RESULTS

PSTAT, a subroutine from the control program, provides a means of evaluating the acceptability of differential equation regressions. The control program and QUASII are based on the same theory and procedures (except for the integration methods). PSTAT is presently not directly compatible with QUASII, but does provide a basis on which QUASII solutions can be evaluated.

This statistical package can be used for linear and non-linear systems (see Reference 4 for types of non-linearities).

PSTAT cannot handle multiple observations for distinct value(s) of the independent variable(s). The ANOVA table and procedures should be modified to include pure error and further hypothesis testing.

The assumption of the linearity of equation 4-2 for the purpose of an analysis of variance, does not appear to be valid for examples worked with non-zero forcing functions (see equation 2-1). This area should be investigated from the possible approach of a non-linear analysis of variance.

In its present form, PSTAT coupled with QUASII provides a powerful tool for statistically evaluating many systems not previously modeled in a sufficient manner by standard algebraic regression packages.

REFERENCES

- 1) Bowker, Albert H. and Lieberman, Gerald J., Engineering Statistics. 2nd Edition, Englewood Cliffs, New Jersey: Prentice-Hall, Inc., 1972.
- 2) Boyce, William E. and DiPrima, Richard C., Elementary Differential Equations and Boundary Value Problems. 2nd Edition, New York: John Wiley & Sons, Inc., 1965.
- 3) Brunk, H.D., An Introduction to Mathematical Statistics. 2nd Edition, Waltham, Mass.: Blaisdell Publishing Company, 1965.
- 4) Childs, Bart, Porter, H.R., Excerpts from Numerical Solutions of Nonlinear Multipoint Boundary Value Problem. For the series Applied Mathematics and Computation. Addison Wesley Publishing Company.
- 5) Childs, Bart, Doiron, Harold, and Holloway, Carl, "Numerical Solutions of Multipoint Boundary Value Problems in Non-Linear Systems," Int. J. Systems Science, Vol. 2, No. 1, pg. 59-66, 1971.
- 6) Childs, Bart, Luckinbill, Dennis, Bryan, John, and Boyd, Jr., J.H., "Numerical Solutions of Multipoint Boundary Value Problems in Linear Systems" Int. J. Systems Science, Vol. 2, No. 1, pg. 49-57, 1971.
- 7) Draper, N.R. and Smith, H., Applied Regression Analysis, New York: John Wiley & Sons, Inc., 1966.
- 8) du Plessis, Roger M., "Poor Man's Explanation of Kalman Filtering or How I Stopped Worrying and Learned to Love Matrix Inversion," North American Aviation, Inc., Autonetics Division, Anahiem, California, 1967.
- 9) Freund, John E., Mathematical Statistics. 2nd Edition, Englewood Cliffs, New Jersey: Prentice-Hall, Inc., 1971.
- 10) Hald, A., Statistical Theory with Engineering Applications. New York: John Wiley & Sons, Inc., 1952.
- 11) Hamming, Richard W., Introduction to Applied Numerical Analysis. 1971.
- 12) Hicks, Charles R., Fundamental Concepts in the Design of Experiments. 2nd Edition, New York: Holt, Rinehart and Winston, 1973.
- 13) Hull, T.E., Enright, W.H., Fellen, B.M., and Sedgwich, A.E., "Comparing Numerical Methods for Ordinary Differential Equations," SIAM Journal of Numerical Analysis, Vol. 9, No. 4, pg. 603-637, 1972.

- 14) Lindgren, B.W. and McElrath, G.W., Introduction to Probability and Statistics. 2nd Edition, New York: The Macmillan Company, 1966.
- 15) Mann, Nancy R., Schafer, Ray E., and Singpurwalla, Nozer D., Methods for Statistical Analysis of Reliability and Life Data. New York: John Wiley & Sons, Inc., 1974.
- 16) Mood, Alexander M. and Graybill, Franklin A., Introduction to the Theory of Statistics. 2nd Edition, New York: McGraw-Hill Book Company, Inc., 1963.
- 17) Porter, III, H.R. and Childs, Bart, "Final Report for a Research Contract for the United States Government on Systems Identification."
- 18) Powers, David L., Boundary Value Problems. New York: Academic Press, 1972.
- 19) Stoer, Josef, "On the Numerical Solutions of Constrained Least-Squares Problems," SIAM Journal of Numerical Analysis, Vol. 8, No. 2, pg. 382-411, 1971.
- 20) Thomas, Jr., George B., Calculus and Analytic Geometry. 4th Edition, Menlo Park, California: Addison-Wesley Publishing Company, 1968.
- 21) Walker, III, John, "Fitting Criteria in Boundary Value Problems", ITC-02-08-76-009, I.En. 685 Report for Intern Training Center in conjunction with Texas A&M University.
- 22) Zupp, Jr., George Adam, "Identification of Systems by Quasilinearization," The University of Houston, 1968.

A P P E N D I C E S

APPENDIX A

NOMENCLATURE

A_f	Frontal area of a vehicle.
a	Superposition constant.
b	Boundary condition.
c	Coefficient of variation.
d	Transformation of boundary condition.
E	Expected value of.
f	Forcing function.
F	Theoretical value from Fisher's F Distribution Tables.
F_{cal}	Variable that is F distributed.
g	Acceleration of gravity.
H	Set of homogeneous solutions.
I	Identity matrix.
k	Number of boundary conditions to be met exactly.
L	Linear operator.
M	Mass.
m	Number of boundary conditions.
MS	Mean-square.
n	Order of the differential equation (number of state var.).
p	A particular solution.
P	Set of particular solutions.
q	Operator, either linear or non-linear.
r	Number of unknown initial conditions.
R^2	Percent variation due to regression.
s^2	Estimate of variance.

s^2	Estimate of variance.
S	Matrix of the integrated values of the particular solutions.
SS	Sum of squares.
s.e.	Standard error of.
t	Independent variable time or a student's t statistic.
var	Variance of.
y	State variable.
μ	Coefficient of damping.
ξ	Spring constant.
w	Frequency.
α	Producer's risk.
β	Superposition constant.
μ_f	Rolling friction coefficient.
ρ	Air density.
C_d	Coefficient of drag.
v	Degrees of freedom.
est.	Estimated.
e	Exact.
l	Least squares.
T	Transpose.
$'$	Transformation of by matrix operations.
\wedge	Estimate.
$-$	Mean.

APPENDIX B

GENERAL LINEAR REGRESSION THEORY (Draper and Smith, 1966)

To handle multiple linear regression, a matrix approach is desirable. Unless otherwise stated, all unsubscripted letters are matrices or vectors.

Consider a linear problem (only in the coefficients) with n observations and p independent variables, the following linear equation could arise;

$$z = W\beta + \epsilon \quad (B-1)$$

where

z is a $(n \times 1)$ vector of observations

W is a $(n \times p)$ matrix of independent variable

β is a $(n \times 1)$ vector of parameters to be estimated

ϵ is a $(n \times 1)$ vector of errors

Certain basic assumptions must be made on the error terms, ϵ ;

ϵ_i 's are random variables

$$E(\epsilon_i) = 0$$

$$\text{var}(\epsilon_i) = \sigma^2 \text{ (unknown)}$$

$$\epsilon_i \text{ and } \epsilon_j \text{ are uncorrelated (i \neq j)} \quad (B-2)$$
$$\text{cov}(\epsilon_i, \epsilon_j) = 0$$

ϵ_i 's are normally distributed; $N(0, \sigma^2)$

ϵ_i 's are therefore independent

As a result of $\text{cov}(\epsilon_i, \epsilon_j) = 0$, z_i and z_j are also uncorrelated and

$$E(z_i) = W\beta$$

$$\text{var}(z_i) = \sigma^2$$

By evaluating the error sum of squares and substituting the least squares estimates of β (d an n vector), the following normal equation results:

$$(W^T W)^{-1} d = W^T z \quad (B-3)$$

Using the decomposition of the total sum of squares (uncorrected), the ANOVA (analysis of variance) Table B.1 results.

TABLE B.1			
Source	Sum of Squares	Degrees of Freedom	Mean Square
Due to regression	$d^T W^T z$	p	MS_{REG}
About regression (residual)	$z^T z - d^T W^T z$	$n-p$	$MS_E = s^2$
Total (uncorrected)	$z^T z$	n	

MS_E is an estimate of the variance about the regression.

Once the ANOVA table is constructed, several conclusions can be deduced:

- I. A percent measurement of the total variation about the mean attributed to the regression (square of the multiple correlation coefficient) is given by;

$$R^2 = \frac{d^T W^T z - n\bar{z}^2}{z^T z - n\bar{z}^2} \quad (B-4)$$

where \bar{z} is the mean of the observations.

A value of $R^2 = 1$ implies that the prediction is 'perfect'.

- II. To test the overall regression equation, the hypothesis:

$$H_0: \beta_0 = \beta_1 = \dots = \beta_p = 0 \quad (B-5)$$

must be tested against the alternate hypothesis:

$$H_1: \beta_i \neq 0 \quad i = 0 \dots p \quad (B-6)$$

This employs the Fisher's F distribution. The F_{cal} statistic is:

$$F_{cal} = \frac{MS_{REG}}{MS_E} \quad (B-7)$$

This value is to be compared to a table value of;

$$F_{(p, n-p)}^{1-\alpha}$$

where:

$1-\alpha$ is a probability

p is the degree of freedom for the numerator

$n-p$ is the degree of freedom for the denominator

If F_{cal} exceeds the table value, the null hypothesis is rejected implying that the variation in the data is more than would be expected by chance in $(1-\alpha)100\%$ of similar data sets.

III. The covariance matrix of the least squares estimates (d) is;

$$\text{est. var}(d) = (W^T W)^{-1} s^2 \quad (B-8)$$

where the i^{th} diagonal elements is the estimated variance of d_i . Equation B-8 coupled with the student's t distribution yields a confidence interval for d_i with a risk of alpha (α) of:

$$d_i \pm t(n-p, 1-\alpha/2) [\text{estimate s.e. } (d_i)] \quad i=1 \dots n \quad (B-9)$$

IV. Similarly, a confidence interval for the estimates of z (\hat{z}) can be determined. Based on linear combinations of random variables, the estimated variance of \hat{z}_i is;

$$\text{est. var}(\hat{z}_i) = W_i (W^T W)^{-1} W_i^T S^2 \quad i=1 \dots n \quad (\text{B-10})$$

where W_i is the vector of W corresponding to the i^{th} row or boundary condition (least square). The resulting confidence interval is:

$$\hat{z}_i \pm t(n-p, 1-\alpha/2) \sqrt{[\text{est. var}(\hat{z}_i)]} \quad i=1 \dots n \quad (\text{B-11})$$

APPENDIX C

APPLICATIONS TO ALGEBRAIC REGRESSION

Illustration of the versatility of QUASII and verification of the control program can be shown utilizing the following algebraic regression:

$$x=b_0+b_1t+b_2t^2+b_3t^3 \quad (C-1)$$

Equation C-1 is a linear third order regression equation.

Utilizing the following state variables:

$$\begin{aligned} y_1 &= x = b_0 + b_1t + b_2t^2 + b_3t^3 \\ y_2 &= \dot{x} = b_1 + 2b_2t + 3b_3t^2 \\ y_3 &= \ddot{x} = 2b_2 + 6b_3t \\ y_4 &= \dddot{x} = 6b_3 \end{aligned} \quad (C-2)$$

Four differential equations result:

$$\begin{aligned} \dot{y}_1 &= y_2 \\ \dot{y}_2 &= y_3 \\ \dot{y}_3 &= y_4 \\ \dot{y}_4 &= 0 \end{aligned} \quad (C-3)$$

Equations C-3 are linear with \dot{y}_4 being trivial.

By solving the set of differential equations C-3, the values of the y_i 's at $t=0$ can be determined. Equation set C-2 yields the following results:

$$\begin{aligned} b_0 &= y_1(0) & b_2 &= y_3(0)/2 \\ b_1 &= y_2(0) & b_3 &= y_4(0)/6 \end{aligned} \quad (C-4)$$

or in the more general case:

$$b_n = y_{n+1}(0)/n!$$

(C-5)

APPENDIX D

THE CONTROL PROGRAM WITH OUTPUT OF THE NON-LINEAR MASS-SPRING-DAMPER SYSTEM

The control program is based on the same theory as QUASII and both are quite similar in structure. Several subroutines are common (with slight differences) to both programs. However, QUASII is capable of handling a larger variety of problems. As stated earlier, the main difference is that QUASII utilizes a 4th order Runge-Kutta integrator opposed to power series integration employed by the control program. Because of this point a subroutine RECURL must be rewritten for each system to be modeled.

The following pages contain a copy of the control program main-line, supporting subroutines, and post-statistical package for the non-linear system of equation 2-1. The output does not include the results from the PSTAT package.

The program is well documented for both Case I and II problems.

APPENDIX D

THE CONTROL PROGRAM WITH OUTPUT OF THE NON-LINEAR MASS-SPRING-DAMPER SYSTEM

The control program is based on the same theory as QUASII and both are quite similar in structure. Several subroutines are common (with slight differences) to both programs. However, QUASII is capable of handling a larger variety of problems. As stated earlier, the main difference is that QUASII utilizes a 4th order Runge-Kutta integrator opposed to power series integration employed by the control program. Because of this point a subroutine RECURL must be rewritten for each system to be modeled.

The following pages contain a copy of the control program main-line, supporting subroutines, and post-statistical package for the non-linear system of equation 2-1. The output does not include the results from the PSTAT package.

The program is well documented for both Case I and II problems.

H A S P J O B L O G

\$15.48.29 JOB 3388 -- HUNTER -- BEGINNING EXEC - INIT 5 - CLASS G - LEVEL 4
\$15.52.02 JOB 3388 END EXECUTION.

USER ASSISTANCE SESSIONS ...
THE NEXT SESSION, TO BE HELD ON TUESDAY, APRIL 6 AT 2 00
IN THE OPC CONFERENCE ROOM, WILL BE DEVOTED TO COBOL USERS.
EVERYONE IS ENCOURAGED TO ATTEND.

RECYCLE COMPUTER PAPER...
CONTACT THE OCEANOGRAPHY GRADUATE COUNCIL AND YOUR OLD
COMPUTER PAPER WILL BE PICKED UP FOR RECYCLING. FOR PICK UP,
CALL 845-7211.

----- HASP SPOULING STATISTICS9999999999

1,424 CARDS READ9999999999999999999999

1,836 LINES PRINTED9999999999999999999999

0 CARDS PUNCHED999999999999999999999999

JOB3368

//HUNTER JOB (S978, RRA, 001, 006, CH), 'HUNTER',
 PASSWORD **
 ***JOBPARM REGION=192

// EXEC FORTG, TIME=(, 20), REGION=192K

XXGO EXEC ?GM=FORTRANG, REGION=110K
 *** COMPILER DD CARDS
 XXSYSPT DD SYSOUT=A
 XXSYSPLN DD SYSOUT=B
 XXSYSLIN DD DSN=SYSLOADSET, DISP=(MOD, DELETE), UNIT=SYSDA,
 XX SPACE=(2240, (800, 100), RLSE), DCB=(BLKSIZE=2240, BUFNO=3, OPTCD=C)
 *** LOADER DD CARDS
 XX DD DDNAME=OBJECT DEFINES HEX DECK FOR LOADER
 //SYSLIB DD
 X/SYSLIB DD DSN=SYS1.FORTLIB, DISP=SHR
 // DD
 X/ DD DSN=SYS1.DPCLIB, DISP=SHR
 // DD
 X/ DD DSN=SYS1.SSPLIB, DISP=SHR
 // DD
 X/ DD DSN=USER.PLOTLIB, DISP=SHR
 // DD
 X/ DD DSN=SYSDPC.IMSLO.LOAD, DISP=SHR
 // DD
 X/ DD DSN=SYSDPC.IMSLS.LOAD, DISP=SHR
 XXSYSLOUT DD SYSOUT=A
 *** TAMU SUPPLIED GO DD CARDS
 XXFT05F001 DD DDNAME=SYSIN
 XXFT06F001 DD SYSOUT=A
 XXFT07F001 DD SYSOUT=B
 //SOURCE DD *
 //SYSIN DD *

// IEF236I ALLOC. FOR HUNTER GO
 IEF237I A06 ALLOCATED TO SYSPT
 IEF237I AA3 ALLOCATED TO SYSPLNCH
 IEF237I 251 ALLOCATED TO SYSLIN
 IEF237I 150 ALLOCATED TO SYSLIB
 IEF237I 150 ALLOCATED TO
 IEF237I 156 ALLOCATED TO
 IEF237I 156 ALLOCATED TO
 IEF237I 156 ALLOCATED TO
 IEF237I 156 ALLOCATED TO
 IEF237I A0C ALLOCATED TO SYSLOUT
 IEF237I A52 ALLOCATED TO FT05F001
 IEF237I A10 ALLOCATED TO FT06F001
 IEF237I AA4 ALLOCATED TO FT07F001
 IEF237I A53 ALLOCATED TO SOURCE
 IEF142I - STEP WAS EXECUTED - COND CODE 0000
 IEF285I SYS76097.T154830.RV000.HUNTER.LOADSET DELETED
 IEF285I VOL SER NOS= WORK32.
 IEF285I SYS1.FORTLIB
 IEF285I VOL SER NOS= VS2RES.
 IEF285I SYS1.DPCLIB
 IEF285I VOL SER NOS= VS2RES.
 IEF285I SYS1.SSPLIB
 IEF285I VOL SER NOS= USER02.
 IEF285I USER.PLOTLIB
 IEF285I VOL SER NOS= USER02.
 IEF285I SYSDPC.IMSLO.LOAD
 IEF285I

N O T E

IEF285I VOL SER NOS= USER02.
IEF285I SYSOPC.IMSLS.LOAD
IEF285I VOL SER NOS= USER02.
TAM001I STEP /GO/ REGION SIZE = 192K - CORE USED = 192K

TAM002I STEP /GO/ EXEC TIME = 5.14 SEC - I/O TIME = 1.98 SEC
TAM003I STEP /GO/ STEP SETUP = 1.67 SEC - I/O OVERHEAD = .00 SEC
TAM004I STEP /GO/ PAGES IN = 452 - PAGES OUT = 148


```

0021      INPT=5
C-----
C  YI ARE THE INITIAL GUESSES OF THE Y VALUES
C  THE FIRST NEQ VARIABLES ARE TIME DEPENDENT
C  THE REMAINING :DE-NEQ VARIABLES ARE NON-TIME DEPENDENT CONSTANTS
C  ICXZ GREATER THAN 0 IMPLIES NOT EXACT KNOWN INITIAL CONDITION
C  ICXZ EQUAL TO ZERO IMPLIES THAT THE INITIAL CONDITION
C  HAS AN UPPER AND LOWER BOUND(LLIM AND ULM)
C  ICXZ LESS THAN 0 IMPLIES EXACT INITIAL CONDITION
C  IF A VARIABLE HAS AN ICXZ LESS THAN ZERO, THUS EXACT KNOWN
C  INITIAL CONDITION THE YI GUESS SHOULD BE THAT EXACT KNOWN
C  INITIAL CONDITION ALSO, IF KNOWN EXACTLY THERE CANNOT BE ANY
C  BOUNDARY CONDITIONS ON THIS VARIABLE MET EXACTLY
C  IF IT IS NON-TIME DEPENDENT, A CONSTANT
C  LLIM IS A LOWER BOUND ON THE INITIAL CONDITION
C  ULM IS AN UPPER BOUND ON THE INITIAL CONDITION
C  LLIM AND ULM ONLY APPLY IF ICXZ=0
C  PTBS IS A PERTURBATION SCALAR TO DETERMINE THE SIZE OF PTB(1)
C  PTMIN IS THE MIN VALUE OF THE ABSOLUTE VALUE OF THE PERTURBATION
C  PTMAX IS THE MAX VALUE OF THE ABSOLUTE VALUE OF THE PERTURBATION
C-----
      IPRT=6
C-----
C  ICUT IS AN OUTPUT-DEBUG VARIABLE
C  .EQ. -1 IMPLIES OUTPUT OF PSTAT PACKAGE
C  .EQ. 0 IMPLIES NO DEBUG OPTIONS IN AFFECT
C  .GT. 1 IMPLIES PIVOT VALUES FROM GJRWLS
C  .GT. 3 IMPLIES P MATRIX BEFORE CALCR
C  .EQ. 4 IMPLIES PARTICULAR SOLUTIONS FROM CALCSR**VOLUMINOUS**
C  .GT. 5 IMPLIES OUTPUT FROM EVAL OR DEVAL
C  QUIT IS A VARIABLE WHICH WILL TERMINATE THE PROGRAM
C  BEFORE THE OPTIMAL SOLUTION IS DETERMINED. THE REASON
C  FOR THIS IS TO BE ABLE TO RUN LESS THAN THE MINIMUM
C  TIME IF THE PROGRAM CONVERGES SLOWLY.
C  QUIT THEREFORE SPECIFIES THE NUMBER OF ITERATIONS
C  IF SPECIFIED ZERO, IT HAS NO AFFECT ON THE PROGRAM
C-----
C  INPUT
C-----
C 1  CONTINUE
C  ITER=1
C  NOSTT=0
C  ACC=1.0D-06
C  CHECK=1.0D-20
C  DET=1.0D0
C  RF=0.500
C  READ(INPT,600,END=520)LINEAR,STAT,ALPHA
C 600  FORMAT(215,G10.0)
C  READ(INPT,610)NDE,NBV,NTERMS,NEMAX,NEQ
C 610  FORMAT(515)
C  READ(INPT,620)(TBV(I),BV(I),IBV(I),IOBV(I),I=1,NBV)
C 620  FORMAT(2G10.0,10X,215)
C  READ(INPT,630)TO
C 630  FORMAT(G10.0)
C  READ(INPT,640)(YI(I),ICEX(I),LLIM(I),ULIM(I),I=1,NDE)
C 640  FORMAT(G10.0,5X,15,5X,G10.0,5X,G10.0)
C  READ(INPT,650)PTBS,PTMIN,PTMAX
C 650  FORMAT(3G10.0)

```

0022

0023

0024

0025

0026

0027

0028

0029

0030

0031

0032

0033

0034

0035

0036

0037

0038

0039

0040

0041

PAGE 0003

15/49/10

DATE = 76097

MAIN

FURTRAN IV G LEVEL 21

```

0042 READ(INPT,660)ICUT,QUIT
0043 FORMAT(15,15)
C
C CONCLUDES INPUT
C-----
C OUTPUT OF THE INITIAL INPUT
C
0044 CONTINUE
0045 WRITE(IPRT,670)
0046 FORMAT(11,2(110(1H*))1,6X,32H)FOLLOWING IS THE OUTPUT OF INPUT)
0047 WRITE(IPRT,680)LINEAR,STAT,ALPHA
0048 FORMAT(1H0,5X,7H)LINEAR=,15,30X,5H)STAT=15,10X,6H)ALPHA=,G15.8,/,
C
0049 A10X,30H)LINEAR= ZERO IMPLIES NON-LINEAR,12X,
0050 B5H)STAT= ONE IMPLIES POST STATISTICAL STUDY TO BE EXECUTED,/,
0051 C10X,31H)LINEAR= NON-ZERO IMPLIES LINEAR,11X,
0052 D4H)STAT= ZERO IMPLIES NO POST STATISTICAL STUDY)
0053 WRITE(IPRT,690)ACC,CHECK,DET,RF
0054 FORMAT(1H0,5X,8H)ACCURACY,23X,4H)ACC=,G12.5,/,
0055 A6X,10H)FOR GJWALS,21X,6H)CHECK=,G12.5,5X,4H)DET=,G12.5,/,
0056 B6X,23H)FUDGE FACTOR FOR DIFF,8X,3H)RF=,G12.5)
C
0057 WRITE(IPRT,700)NUE,NBV,NTERMS,NEMAX,NEQ
0058 FORMAT(1H0,5X,25H)NUMBER OF DIFFERENTIAL EQ, 6X,4H)NDE=,3X,15,/,
0059 14X,29H)NUMBER OF BOUNDARY CONDITIONS,2X,4H)NBV=,3X,15,/,
0060 26X,29H)NUMBER OF TERMS IN PWR SERIES,2X,7H)NTERMS=,15,/,
0061 36X,29H)NO. OF NON-TRIVIAL DIFF EQ,5X,4H)NEC=,3X,15)
0062 WRITE(IPRT,710)IBV(J),IBV(J),IOBV(J),IBV(J),J=1,NBV)
0063 FORMAT(1H0,5X,15H)BOUNDARY VALUES,5X,15H)APPLIED ON,18V),6X,
0064 16H)18V,5X,10H)TIME OF BV,
0065 225(1,5X,G15.8,10X,15,10X,15,07X,G15.8)
0066 WRITE(IPRT,720)TO
0067 FORMAT(1H,5X,27H)INITIAL TIME OF INTEGRATION,6X,3H)TO=,G15.8,/,
0068 17,6X,20H)INITIAL GUESSES OF Y,20X,4H)ICEX,
0069 208X,1H)LOWER LIMIT,10X,11H)UPPER LIMIT)
0070 WRITE(IPRT,730)J,J,YI(J),ICEX(J),LLIM(J),ULIM(J),J=1,NDE)
0071 FORMAT(1H,10X,1HY,12,2X,3HY)1,12,2H)=,G15.8,5X,15,
0072 210X,G15.8,6X,(15.8)
0073 WRITE(IPRT,740)PTBS,PTMIN,PTMAX
0074 FORMAT(1H0,5X,19H)PERTURBATION SCALER,10X,5H)PTBS=,G15.8,/,
0075 A10X,21H)ABSOLUTE VALUE LIMITS,4X,6H)PTMIN=,G12.5,/,
0076 B35X,6H)PTMAX=,G12.5)
0077 WRITE(IPRT,750)ICUT,QUIT
0078 FORMAT(1H0,5X,5H)ICUT=,15,/,6X,5H)QUIT=,15)
0079 WRITE(IPRT,760)
0080 FORMAT(1H0,5X,36H)CONCLUDES FORMAL OUTPUT OF THE INPUT,
0081 A2(1,110(1H*))
C
C CONCLUDES THE OUTPUT OF THE INPUT
C-----
C THIS LOOP PROVIDES A SAFEGUARD ON LINEAR INDEPENDENCE OF CONSTRAINTS
C IF A NON-TIME DEPENDENT VARIABLE IS TO BE MET EXACTLY IN A
C BOUNDARY CONDITION, THIS CAUSES THE BOUNDARY CONDITION
C TO BECOME AN EXACT KNOWN INITIAL CONDITION AND THAT THE
C BOUNDARY CONDITION WOULD ALSO BE MET IN A LEAST SQUARE SENSE
C
0082 ID=0

```

0065

PAGE 0004

15/49/10

DATE = 76097

MAIN

FORTRAN IV G LEVEL 21

```

0067 IF(I8V(I).LE.NEQ.OR.I8BV(I).NE.O) GO TO 5
0068 NEMAX=NEMAX-1
0069 ID=I8V(I)
0070 YI(ID)=8V(I)
0071 I8BV(I)=1
0072 ICX(ID)=-1
0073 WRITE(IPT,770)ID,YI(ID),I,ICX(ID),I8BV(I),NEMAX
0074 770 FORMAT(1H0,5X,38HCORRECTION DUE TO EXACT BC ON CONSTANT,/
110X,11H AFFECTS YI,12,1H),5X,10HNOV EQUALS,2X,G15.8,/
210X,27HFROM BOUNDARY CONDITION NO.,15,/
326X,5HICEX=,15,/,26X,5HI8BV=,15,/,26X,6HNEMAX=,15,/,
46X,37H THEREFORE REPRINT THE CORRECTED INPUT,/,2(110(1H*))//)

0075 5 CONTINUE
0076 IF(ID.NE.O) GO TO 665
-----
0077 9876 CONTINUE
-----
C NCNT IS JUST A COUNTER
C NCNTEX IS NCNT FOR BOUNDARY CONDITIONS TO BE MET EXACTLY
C EXACT CONDITIONS GO IN FIRST ROWS OF S MATRIX
C NCNTLS IS NCNT FOR BOUNDARY CONDITIONS TO BE MET IN LEAST SQUARES
C SINCE THESE OCCUPY ROWS AFTER EXACT CONDITIONS IN S MATRIX
C NBVAT IS THE DESIGNATION OF THE BOUNDARY VALUE YOU ARE AT
C NROWA,NROU,NRS ARE ALL NUMBER OF ROWS IN APPROPRIATE MATRIX
C
0078 NCNT=1
0079 NCNTEX=1
0080 NCNTLS=NEMAX
0081 NBVAT=1
0082 NRS=NBV+1
0083 NROU=NBV+1
0084 NROWA=NBV+1
0085 TC=10
-----
C PLACES INITIAL GUESSES AND PERTURBED ONES IN THE P MATRIX
C LOOP TO SETS FIRST COLUMN OF P MATRIX EQUAL TO
C UNPERTURBED INITIAL GUESSES OF YI
C NP IS THE NUMBER OF PARTICULAR SOLUTIONS
C NP IS EQUAL TO THE NUMBER OF DIFFERENTIAL EQUATIONS (VARIABLES)
C PLUS ONE MINUS THE NUMBER OF EXACT KNOWN INITIAL CONDITIONS
C
0086 NP=1
0087 DO 10 I=1,NDE
0088 P(I,1)=YI(I)
-----
C THE FOLLOWING IF STATEMENT ALLOWS FOR THE PERTURBATION
C SIZE TO DEFAULT TO ZERO IF THE VARIABLE HAS AN EXACT
C KNOWN INITIAL CONDITION
0089 IF(ICEX(I).LT.O) GO TO 8
0090 NP=NP+1
-----
C THE PERTURBATION WILL BE (PTBS*100) OF THE INITIAL YI(I) GUESS
C THE ABSOLUTE VALUE OF PTB(I) WILL NOT BE LESS THAN PTMIN
C OR GREATER THAN PTMAX
0091 PTB(I)=PTBS*YI(I)
0092 IF(DABS(PTB(I)).LT.PTMIN) PTB(I)=DSIGN(PTMIN,PTB(I))

```

MAIN1740
 MAIN1750
 MAIN1760
 MAIN1770
 MAIN1780
 MAIN1790
 MAIN1800
 MAIN1810
 MAIN1820
 MAIN1830
 MAIN1840
 MAIN1850
 MAIN1860
 MAIN1870
 MAIN1880
 MAIN1890
 MAIN1900
 MAIN1910
 MAIN1920
 MAIN1930
 MAIN1940
 MAIN1950
 MAIN1960
 MAIN1970
 MAIN1980
 MAIN1990
 MAIN2000
 MAIN2010
 MAIN2020
 MAIN2030
 MAIN2040
 MAIN2050
 MAIN2060
 MAIN2070
 MAIN2080
 MAIN2090
 MAIN2100
 MAIN2110
 MAIN2120
 MAIN2130
 MAIN2140
 MAIN2150
 MAIN2160
 MAIN2170
 MAIN2180
 MAIN2190
 MAIN2200
 MAIN2210
 MAIN2220
 MAIN2230
 MAIN2240
 MAIN2250
 MAIN2260
 MAIN2270
 MAIN2280
 MAIN2290
 MAIN2300
 MAIN2310

[illegible]

PAGE 0010

15/49/10

DATE = 76097

MAIN

ORTRAN IV G LEVEL 21

0279 510 CONTINUE
0280 GO TO 1
0281 520 CONTINUE
0282 CALL EXIT
0283 END

MAIN5220
MAIN5230
MAIN5240
MAIN5250
MAIN5260

FORTRAN IV G LEVEL 21

MAIN

DATE = 76097

15/49/10

PAGE 0011

OPTIONS IN EFFECT ID,ERCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
OPTIONS IN EFFECT NAME = MAIN , LINECNT = 60
STATISTICS SOURCE STATEMENTS = 283,PROGRAM SIZE = 16108
STATISTICS NO DIAGNOSTICS GENERATED

FORTRAN IV G LEVEL 21

PAGE 0001

15/49/10

DATE = 76097

BLK DATA

```

0001      BLOCK DATA
0002      C  BLOCK DATA ENABLES ALL DATA IN COMMON TO BE INITIALIZED
0003      IMPLICIT REAL*8(A-H,O-Z)
0004      REAL*8      YI(10),P(10,11),PC(20,10,11),TBV(25)
0005      REAL*8 W(25,10),ZHAT(25,1),ZEE(25,1),PB(10),YIR(10)
0006      REAL*8 ALS(10,1),DLS(25,1)
0007      COMMON/PYPS/YI,P,PC,TBV
0008      COMMON/REG/ZEE,ZHAT,W,PB,YIR,ALS,DLS,ZBAR
0009      DATA YI/10*0.000/
0010      DATA P/110*0.000/
0011      DATA PC/2200*0.000/
0012      DATA TBV/25*0.000/
0013      DATA ZEE/25*0.0000/
0014      DATA ZHAT/25*0.0000/
0015      DATA W/250*0.0000/
0016      DATA YIR/10*0.000/
0017      DATA PB/10*0.000/
0018      DATA ALS/10*0.000/
0019      DATA DLS/25*0.000/
0020      END
0021      MAIN5270
0022      MAIN5280
0023      MAIN5290
0024      MAIN5300
0025      MAIN5310
0026      MAIN5320
0027      MAIN5330
0028      MAIN5340
0029      MAIN5350
0030      MAIN5360
0031      MAIN5370
0032      MAIN5380
0033      MAIN5390
0034      MAIN5400
0035      MAIN5410
0036      MAIN5420
0037      MAIN5430
0038      MAIN5440
0039      MAIN5450
0040      MAIN5460

```

FORTRAN IV G LEVEL 21

BLK DATA

DATE = 76097

15/49/10

PAGE 0002

OPTIONS IN EFFECT ID,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
OPTIONS IN EFFECT NAME = BLK DATA, LINECNT = 60
STATISTICS NO DIAGNOSTICS GENERATED

FORTRAN IV G LEVEL 21 DTIND DATE = 76097 15/49/10 PAGE 0001

```

0001 SUBROUTINE DTIND(A,NEQ,NTERMS,RF,ACC,DI,DT) DTIND000
0002 IMPLICIT REAL*8(A-H,O-Z) DTIND010
0003 REAL*8 A(20,2C) DTIND020
                                DTIND030
C-----
C DTIND DETERMINES THE LARGEST STEP THAT CAN BE TAKEN DTIND040
C IN INTEGRATING A POWER SERIES DTIND050
C A IS THE POWER SERIES IN QUESTION DTIND060
C NCQ IS THE NUMBER OF NON-TRIVIAL DIFFERENTIAL EQ. DTIND070
C NTERMS IS THE NUMBER OF TERMS IN THE POWER SERIES DTIND080
C RF IS A FUDGE FACTOR, REDUCING THE STEP BY FACTOR OF RF DTIND090
C ACC IS AN ACCURACY CHECK DTIND100
C DI IS THE DESIRED STEP TO TAKE DTIND110
C DT IS THE LARGEST STEP ALLOWED FOR THE GIVEN ACCURACY DTIND120
C----- DTIND130
          PMAXM1=NTERMS-2
          N=NTERMS-1
          SMALL=1.0D-30
          VS=1.0D06
          DT=OABS(DI)
          DO 50 J=1,NEQ
            DTIND140
            DTIND150
            DTIND160
            DTIND170
            DTIND180
            DTIND190
            DTIND200
            DTIND210
            DTIND220
            DTIND230
            DTIND240
            DTIND250
            DTIND260
            DTIND270
            DTIND280
            DTIND290
            DTIND300
            DTIND310
            DTIND320
            DTIND330
            DTIND340
            DTIND350
            DTIND360
          50
            THIS IF STATEMENT IS NEEDED TO AVOID DIVISION BY ZERO
            THIS CAN ARISE WHEN DEALING WITH UNKNOWN CONSTANTS
            THE REASON BEING THE FIRST TERM IS A CONSTANT, AND MAY BE ZERO,
            THE REMAINDER OF THE TERMS ARE ZERO IN THE POWER SERIES
            IF(A(N,J).EQ.0.00D) GO TO 50
            V=DABS(A(I,J)/A(N,J))
            IF(V-LT.SMALL) V=SMALL
            IF(VS.GT.V) VS=V
            CONTINUE
            DTT=DEXP(OLQG(ACC*VS)/PMAXM1)*RF
            IF(DT.GT.DTT) DT=DTT
            DT=DT*DI/OABS(DI)
            RETURN
            END
0004
0005
0006
0007
0008
0009
0010
0011
0012
0013
0014
0015
0016
0017
0018
0019

```

PAGE 0002

15/49/10

DATE = 76097

CTFIND

FORTRAN IV G LEVEL 21

OPTIONS IN EFFECT ID,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
OPTIONS IN EFFECT NAME = DTFIND * LINECNT = 60
STATISTICS SOURCE STATEMENTS = 19,PROGRAM SIZE = 890
STATISTICS NO DIAGNOSTICS GENERATED

PAGE 0001

15/49/10

DATE = 76097

DEVAL

FORTAN IV G LEVEL 21

```

0001 SUBROUTINE DEVAL(A,SUM,NEQ,NTERMS,ACC,DT)
0002 IMPLICIT REAL*8(A-H,O-Z)
0003 REAL*8 A(20,20),SUM(20)
0004 COMMON/LOG/INPT,IPRT
-----
C DEVAL EVALUATES THE DERIVATIVE OF A POWER SERIES
C A IS THE VECTOR OF TERMS OF WHICH THE DERIVATIVE IS DESIRED.
C SUM IS THE VALUE OF THE DERIVATIVE
C NEQ IS THE NUMBER OF NON-TRIVIAL DIFFERENTIAL EQ.
C NTERMS IS THE NUMBER OF TERMS IN THE POWER SERIES
C ACC IS AN ACCURACY CHECK
C DT IS THE TIME INCREMENT FOR INTEGRATION FROM CENTER OF EXPANSION
-----
      DO 10 J=1,NEQ
        TPOW=1.D00
        PSA=A(2,J)
        ICHK=0
        DO 5 I=3,NTERMS
          FI=DFLOAT(I-1)
          TPOW=TPOW*FI
          TT=A(I,J)*TPOW*FI
          PSA=PSA+TT
        10 CONTINUE
      C THIS IF STATEMENT IS NEEDED TO AVOID DIVISION BY ZERO
      C WHERE THERE MAY BE ONLY ONE NON-ZERO TERM IN THE POWER SERIES
      C THIS CAN ARISE WHEN DEALING WITH UNKNOWN CONSTANTS
      IF(PSA.EQ.0.000) PSA=1.0D-70
      IF(DABS(TT/PSA).LT.ACC) ICHK=ICHK+1
      IF(ICHK.EQ.2) GO TO 10
      5 CONTINUE
      WRITE(IPRT,900) NEQ,J,ICHK,TT
      900 FORMAT(1X,10HNEQ,J,1CHK,3I4,3X,4HTT =,G15.8,/)
      10 SUM(J)=PSA
      RETURN
      END

```

DEVAL000
DEVAL010
DEVAL020
DEVAL030
DEVAL040
DEVAL050
DEVAL060
DEVAL070
DEVAL080
DEVAL090
DEVAL100
DEVAL110
DEVAL120
DEVAL130
DEVAL140
DEVAL150
DEVAL160
DEVAL170
DEVAL180
DEVAL190
DEVAL200
DEVAL210
DEVAL220
DEVAL230
DEVAL240
DEVAL250
DEVAL260
DEVAL270
DEVAL280
DEVAL290
DEVAL300
DEVAL310
DEVAL320
DEVAL330
DEVAL340
DEVAL350
DEVAL360

0005
0006
0007
0008
0009
0010
0011
0012
0013

0014
0015
0016
0017
0018
0019
0020
0021
0022

FORTRAN IV G LEVEL 21

DEVAL

DATE = 76097

15/49/10

PAGE 0002

OPTIONS IN EFFECT ID,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
OPTIONS IN EFFECT NAME = DEVAL , LINECNT = 60
STATISTICS SOURCE STATEMENTS = 22,PROGRAM SIZE = 864
STATISTICS NO DIAGNOSTICS GENERATED

PAGE 0001

15/49/10

DATE = 76097

EVAL

FORTRAN IV G LEVEL 21

```

0001 SUBROUTINE EVAL(A,SUM,NEQ,NTERMS,ACC,DT) EVAL0000
0002 IMPLICIT REAL*8(A-H,O-Z) EVAL0010
0003 REAL*8 A(20,20),SUM(20) EVAL0020
0004 COMMON/LOG/INPT,IPRT EVAL0030
0005 ----- EVAL0040
0006 C EVAL EVALUATES A POWER SERIES EVAL0050
0007 C A IS THE POWER SERIES TO BE INTEGRATED EVAL0060
0008 C SUM IS THE INTEGRATED VALUE OF THE POWER SERIES EVAL0070
0009 C NEQ IS THE NUMBER OF NON-TRIVIAL DIFFERENTIAL EQ. EVAL0080
0010 C NTERMS IS THE NUMBER OF TERMS IN THE POWER SERIES EVAL0090
0011 C ACC IS AN ACCURACY CHECK EVAL0100
0012 C DT IS THE TIME INCREMENT FOR INTEGRATION FROM CENTER OF EXPANSION EVAL0110
0013 ----- EVAL0120
0014 C GO TO J=1,NEQ EVAL0130
0015 C TPOW=1.D00 EVAL0140
0016 C PSA=A(1,J) EVAL0150
0017 C ICHK=0 EVAL0160
0018 C GO 5 I=2,NTERMS EVAL0170
0019 C TPOW=TPOW*DT EVAL0180
0020 C TT=A(I,J)*TPOW EVAL0190
0021 C PSA=PSA+TT EVAL0200
0022 C EVAL0210
0023 C EVAL0220
0024 C EVAL0230
0025 C EVAL0240
0026 C EVAL0250
0027 C EVALC260
0028 C EVAL0270
0029 C EVAL0280
0030 C EVAL0290
0031 C EVAL0300
0032 C EVAL0310
0033 C EVAL0320
0034 C EVAL0330
0035 C EVAL0340
0036 C EVAL0350

0005 C GO TO J=1,NEQ
0006 C TPOW=1.D00
0007 C PSA=A(1,J)
0008 C ICHK=0
0009 C GO 5 I=2,NTERMS
0010 C TPOW=TPOW*DT
0011 C TT=A(I,J)*TPOW
0012 C PSA=PSA+TT

0013 C
0014 C THIS IF STATEMENT IS NEEDED TO AVOID DIVISION BY ZERO
0015 C THIS CAN ARISE WHEN DEALING WITH UNKNOWN CONSTANTS
0016 C WHERE THERE MAY BE ONLY ONE NON-ZERO TERM IN THE POWER SERIES
0017 C
0018 C IF(PSA.EQ.0.0L0) PSA=1.0D-78
0019 C
0020 C IF(DABS(TT/PSA).LT.ACC) ICHK=ICHK+1
0021 C IF(ICHK.EQ.2) GO TO 10
0022 C 5 CONTINUE
0023 C WRITE(IPRT,900) NEQ,J,ICHK,TT
0024 C 900 FORMAT(1X,10HNEQ,J,ICHK,314,3X,4HTT =,G15.8,/)
0025 C 10 SUM(J)=PSA
0026 C RETURN
0027 C END

```

FORTRAN IV G LEVEL 2:

EVAL

DATE = 76097

15/49/10

PAGE 0002

OPTIONS IN EFFECT ID,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
 OPTIONS IN EFFECT NAME = EVAL , LINECNT = 60
 STATISTICS SOURCE STATEMENTS = 21, PROGRAM SIZE = 804
 STATISTICS NO DIAGNOSTICS GENERATED

FORTRAN IV G LEVEL 21

GJRWLS

DATE = 76097

15/49/10

PAGE 0003

OPTIONS IN EFFECT ID,E9CDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
OPTIONS IN EFFECT NAME = GJRWLS * LINECNT = 60
STATISTICS SOURCE STATEMENTS = 92,PROGRAM SIZE = 3600
STATISTICS NO DIAGNOSTICS GENERATED

FORTRAN IV G LEVEL 21 LSTSQS DATE = 76097 15/49/10 PAGE 0001

```

0001 SUBROUTINE LSTSQS(A,B,NRA,NRB,K,J,LSTOP,NROW,N,NROWA,IGRAD)
0002 IMPLICIT REAL*8(A-H,O-Z)
0003 REAL*8 A(20,20),B(20,20)
0004 REAL A(NRA,1), B(NRB,1), HBIG( 270)
0005 INTEGER JZC(20)
0006 INTEGER J(1)
0007
0008 C-----
0009 C THIS ROUTINE WHEN THE SAVE MATRIX IS OVERDETERMINED
0010 C FORMS THE SQUARE PRODUCT OF THE SAVE MATRIX AND ITS
0011 C TRANSPOSE
0012 C-----
0013 KPI=K+1
0014 NPI=N+1
0015 DO 100 L=1,N
0016 JZC(L) = 0
0017
0018 BTB=0.00
0019 DO 110 M=KPI,NROWA
0020 BTB=BTB+A(M,NPI)**2
0021 IRA = 0
0022 IRA=IRA + 1
0023 IRB = 0
0024
0025 IRB=IRB + 1
0026
0027 IF(IRA.GT.JCA) GO TO 130
0028 TEMP=0.000
0029 DO 120 KR=KPI,NROWA
0030 TEMP=TEMP+A(KR,IRAT)*A(KR,JCA)
0031
0032 IF(IRA.LT.JCA.AND.JCA.LE.N) B(IRB,IRA) = TEMP
0033 B(IRA,IRB) = TEMP
0034
0035 IRB = 0
0036 IRB = IRB + 1
0037 JCB = 0
0038
0039 JCB = JCB + 1
0040 A(L,JCA) = B(IRB,JCB)
0041
0042 DO 150 M=KPI,NPI
0043 JCA=J(M)
0044
0045 DO 160 CONTINUE
0046 LSTOP=N
0047 NROW=N
0048 RETURN
0049 END
0050
0051 LSTSQ000
0052 LSTSQ010
0053 LSTSQ020
0054 LSTSQ030
0055 LSTSQ040
0056 LSTSQ050
0057 LSTSQ060
0058 LSTSQ070
0059 LSTSQ080
0060 LSTSQ090
0061 LSTSQ100
0062 LSTSQ110
0063 LSTSQ120
0064 LSTSQ130
0065 LSTSQ140
0066 LSTSQ150
0067 LSTSQ160
0068 LSTSQ170
0069 LSTSQ180
0070 LSTSQ190
0071 LSTSQ200
0072 LSTSQ210
0073 LSTSQ220
0074 LSTSQ230
0075 LSTSQ240
0076 LSTSQ250
0077 LSTSQ260
0078 LSTSQ270
0079 LSTSQ280
0080 LSTSQ290
0081 LSTSQ300
0082 LSTSQ310
0083 LSTSQ320
0084 LSTSQ330
0085 LSTSQ340
0086 LSTSQ350
0087 LSTSQ360
0088 LSTSQ370
0089 LSTSQ380
0090 LSTSQ390
0091 LSTSQ400
0092 LSTSQ410
0093 LSTSQ420
0094 LSTSQ430
0095 LSTSQ440
0096 LSTSQ450
0097 LSTSQ460
0098 LSTSQ470

```

FORTRAN IV G LEVEL 21

LSTSQS

DATE = 76097

15/49/10

PAGE 0002

OPTIONS IN EFFECT ID,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NONAP
OPTIONS IN EFFECT NAME = LSTSQS , LINECNT = 60
STATISTICS SOURCE STATEMENTS = 42,PROGRAM SIZE = 1506
STATISTICS NO DIAGNOSTICS GENERATED

PAGE 0001

15/49/10

DATE = 76097

CALCSR

FORTRAN IV G LEVEL 21

```

0001 SUBROUTINE CALCSR(IQUT)
0002 IMPLICIT REAL*8(A-H,O-Z)
0003 REAL*8 YI(10),P(10,11),PC(20,10,11),TBV(25)
0004 COMMON/PYPS/YI,P,PC,TBV
0005 COMMON/PAARM/TO,TC,NDE,NP,NBV,NTERMS,LINER
0006 COMMON/LOG/INPI,IPRT
0007
0008
0009 IF(IQUT.NE.4) GO TO 100
0010 WRITE(IPRT,900)I
0011 FORMAT(1H1,11HFROM CALCSR,3X,15,3X,19HPARTICULAR SOL COEF)
0012 DO 25 J=1,NTERMS
0013 WRITE(IPRT,910)(PC(J,K,I),K=1,NDE)
0014 CONTINUE
0015 FORMAT(1H,5X,10G12.5)
0016
0017
0018
0019
0020
0021
0022
0023
0024
0025
0026
0027
0028
0029
0030
0031
0032
0033
0034
0035
0036
0037
0038
0039
0040
0041
0042
0043
0044
0045
0046
0047
0048
0049
0050
0051
0052
0053
0054
0055
0056
0057
0058
0059
0060
0061
0062
0063
0064
0065
0066
0067
0068
0069
0070
0071
0072
0073
0074
0075
0076
0077
0078
0079
0080
0081
0082
0083
0084
0085
0086
0087
0088
0089
0090
0091
0092
0093
0094
0095
0096
0097
0098
0099
0100
0101
0102
0103
0104
0105
0106
0107
0108
0109
0110
0111
0112
0113
0114
0115
0116
0117
0118
0119
0120
0121
0122
0123
0124
0125
0126
0127
0128
0129
0130
0131
0132
0133
0134
0135
0136
0137
0138
0139
0140
0141
0142
0143
0144
0145
0146
0147
0148
0149
0150
0151
0152
0153
0154
0155
0156
0157
0158
0159
0160
0161
0162
0163
0164
0165
0166
0167
0168
0169
0170
0171
0172
0173
0174
0175
0176
0177
0178
0179
0180
0181
0182
0183
0184
0185
0186
0187
0188
0189
0190
0191
0192
0193
0194
0195
0196
0197
0198
0199
0200
0201
0202
0203
0204
0205
0206
0207
0208
0209
0210
0211
0212
0213
0214
0215
0216
0217
0218
0219
0220
0221
0222
0223
0224
0225
0226
0227
0228
0229
0230
0231
0232
0233
0234
0235
0236
0237
0238
0239
0240
0241
0242
0243
0244
0245
0246
0247
0248
0249
0250
0251
0252
0253
0254
0255
0256
0257
0258
0259
0260
0261
0262
0263
0264
0265
0266
0267
0268
0269
0270
0271
0272
0273
0274
0275
0276
0277
0278
0279
0280
0281
0282
0283
0284
0285
0286
0287
0288
0289
0290
0291
0292
0293
0294
0295
0296
0297
0298
0299
0300
0301
0302
0303
0304
0305
0306
0307
0308
0309
0310
0311
0312
0313
0314
0315
0316
0317
0318
0319
0320
0321
0322
0323
0324
0325
0326
0327
0328
0329
0330
0331
0332
0333
0334
0335
0336
0337
0338
0339
0340
0341
0342
0343
0344
0345
0346
0347
0348
0349
0350
0351
0352
0353
0354
0355
0356
0357
0358
0359
0360
0361
0362
0363
0364
0365
0366
0367
0368
0369
0370
0371
0372
0373
0374
0375
0376
0377
0378
0379
0380
0381
0382
0383
0384
0385
0386
0387
0388
0389
0390
0391
0392
0393
0394
0395
0396
0397
0398
0399
0400
0401
0402
0403
0404
0405
0406
0407
0408
0409
0410
0411
0412
0413
0414
0415
0416
0417
0418
0419
0420
0421
0422
0423
0424
0425
0426
0427
0428
0429
0430
0431
0432
0433
0434
0435
0436
0437
0438
0439
0440
0441
0442
0443
0444
0445
0446
0447
0448
0449
0450
0451
0452
0453
0454
0455
0456
0457
0458
0459
0460
0461
0462
0463
0464
0465
0466
0467
0468
0469
0470
0471
0472
0473
0474
0475
0476
0477
0478
0479
0480
0481
0482
0483
0484
0485
0486
0487
0488
0489
0490
0491
0492
0493
0494
0495
0496
0497
0498
0499
0500
0501
0502
0503
0504
0505
0506
0507
0508
0509
0510
0511
0512
0513
0514
0515
0516
0517
0518
0519
0520
0521
0522
0523
0524
0525
0526
0527
0528
0529
0530
0531
0532
0533
0534
0535
0536
0537
0538
0539
0540
0541
0542
0543
0544
0545
0546
0547
0548
0549
0550
0551
0552
0553
0554
0555
0556
0557
0558
0559
0560
0561
0562
0563
0564
0565
0566
0567
0568
0569
0570
0571
0572
0573
0574
0575
0576
0577
0578
0579
0580
0581
0582
0583
0584
0585
0586
0587
0588
0589
0590
0591
0592
0593
0594
0595
0596
0597
0598
0599
0600
0601
0602
0603
0604
0605
0606
0607
0608
0609
0610
0611
0612
0613
0614
0615
0616
0617
0618
0619
0620
0621
0622
0623
0624
0625
0626
0627
0628
0629
0630
0631
0632
0633
0634
0635
0636
0637
0638
0639
0640
0641
0642
0643
0644
0645
0646
0647
0648
0649
0650
0651
0652
0653
0654
0655
0656
0657
0658
0659
0660
0661
0662
0663
0664
0665
0666
0667
0668
0669
0670
0671
0672
0673
0674
0675
0676
0677
0678
0679
0680
0681
0682
0683
0684
0685
0686
0687
0688
0689
0690
0691
0692
0693
0694
0695
0696
0697
0698
0699
0700
0701
0702
0703
0704
0705
0706
0707
0708
0709
0710
0711
0712
0713
0714
0715
0716
0717
0718
0719
0720
0721
0722
0723
0724
0725
0726
0727
0728
0729
0730
0731
0732
0733
0734
0735
0736
0737
0738
0739
0740
0741
0742
0743
0744
0745
0746
0747
0748
0749
0750
0751
0752
0753
0754
0755
0756
0757
0758
0759
0760
0761
0762
0763
0764
0765
0766
0767
0768
0769
0770
0771
0772
0773
0774
0775
0776
0777
0778
0779
0780
0781
0782
0783
0784
0785
0786
0787
0788
0789
0790
0791
0792
0793
0794
0795
0796
0797
0798
0799
0800
0801
0802
0803
0804
0805
0806
0807
0808
0809
0810
0811
0812
0813
0814
0815
0816
0817
0818
0819
0820
0821
0822
0823
0824
0825
0826
0827
0828
0829
0830
0831
0832
0833
0834
0835
0836
0837
0838
0839
0840
0841
0842
0843
0844
0845
0846
0847
0848
0849
0850
0851
0852
0853
0854
0855
0856
0857
0858
0859
0860
0861
0862
0863
0864
0865
0866
0867
0868
0869
0870
0871
0872
0873
0874
0875
0876
0877
0878
0879
0880
0881
0882
0883
0884
0885
0886
0887
0888
0889
0890
0891
0892
0893
0894
0895
0896
0897
0898
0899
0900
0901
0902
0903
0904
0905
0906
0907
0908
0909
0910
0911
0912
0913
0914
0915
0916
0917
0918
0919
0920
0921
0922
0923
0924
0925
0926
0927
0928
0929
0930
0931
0932
0933
0934
0935
0936
0937
0938
0939
0940
0941
0942
0943
0944
0945
0946
0947
0948
0949
0950
0951
0952
0953
0954
0955
0956
0957
0958
0959
0960
0961
0962
0963
0964
0965
0966
0967
0968
0969
0970
0971
0972
0973
0974
0975
0976
0977
0978
0979
0980
0981
0982
0983
0984
0985
0986
0987
0988
0989
0990
0991
0992
0993
0994
0995
0996
0997
0998
0999
1000
1001
1002
1003
1004
1005
1006
1007
1008
1009
1010
1011
1012
1013
1014
1015
1016
1017
1018
1019
1020
1021
1022
1023
1024
1025
1026
1027
1028
1029
1030
1031
1032
1033
1034
1035
1036
1037
1038
1039
1040
1041
1042
1043
1044
1045
1046
1047
1048
1049
1050
1051
1052
1053
1054
1055
1056
1057
1058
1059
1060
1061
1062
1063
1064
1065
1066
1067
1068
1069
1070
1071
1072
1073
1074
1075
1076
1077
1078
1079
1080
1081
1082
1083
1084
1085
1086
1087
1088
1089
1090
1091
1092
1093
1094
1095
1096
1097
1098
1099
1100
1101
1102
1103
1104
1105
1106
1107
1108
1109
1110
1111
1112
1113
1114
1115
1116
1117
1118
1119
1120
1121
1122
1123
1124
1125
1126
1127
1128
1129
1130
1131
1132
1133
1134
1135
1136
1137
1138
1139
1140
1141
1142
1143
1144
1145
1146
1147
1148
1149
1150
1151
1152
1153
1154
1155
1156
1157
1158
1159
1160
1161
1162
1163
1164
1165
1166
1167
1168
1169
1170
1171
1172
1173
1174
1175
1176
1177
1178
1179
1180
1181
1182
1183
1184
1185
1186
1187
1188
1189
1190
1191
1192
1193
1194
1195
1196
1197
1198
1199
1200
1201
1202
1203
1204
1205
1206
1207
1208
1209
1210
1211
1212
1213
1214
1215
1216
1217
1218
1219
1220
1221
1222
1223
1224
1225
1226
1227
1228
1229
1230
1231
1232
1233
1234
1235
1236
1237
1238
1239
1240
1241
1242
1243
1244
1245
1246
1247
1248
1249
1250
1251
1252
1253
1254
1255
1256
1257
1258
1259
1260
1261
1262
1263
1264
1265
1266
1267
1268
1269
1270
1271
1272
1273
1274
1275
1276
1277
1278
1279
1280
1281
1282
1283
1284
1285
1286
1287
1288
1289
1290
1291
1292
1293
1294
1295
1296
1297
1298
1299
1300
1301
1302
1303
1304
1305
1306
1307
1308
1309
1310
1311
1312
1313
1314
1315
1316
1317
1318
1319
1320
1321
1322
1323
1324
1325
1326
1327
1328
1329
1330
1331
1332
1333
1334
1335
1336
1337
1338
1339
1340
1341
1342
1343
1344
1345
1346
1347
1348
1349
1350
1351
1352
1353
1354
1355
1356
1357
1358
1359
1360
1361
1362
1363
1364
1365
1366
1367
1368
1369
1370
1371
1372
1373
1374
1375
1376
1377
1378
1379
1380
1381
1382
1383
1384
1385
1386
1387
1388
1389
1390
1391
1392
1393
1394
1395
1396
1397
1398
1399
1400
1401
1402
1403
1404
1405
1406
1407
1408
1409
1410
1411
1412
1413
1414
1415
1416
1417
1418
1419
1420
1421
1422
1423
1424
1425
1426
1427
1428
1429
1430
1431
1432
1433
1434
1435
1436
1437
1438
1439
1440
1441
1442
1443
1444
1445
1446
1447
1448
1449
1450
1451
1452
1453
1454
1455
1456
1457
1458
1459
1460
1461
1462
1463
1464
1465
1466
1467
1468
1469
1470
1471
1472
1473
1474
1475
1476
1477
1478
1479
1480
1481
1482
1483
1484
1485
1486
1487
1488
1489
1490
1491
1492
1493
1494
1495
1496
1497
1498
1499
1500
1501
1502
1503
1504
1505
1506
1507
1508
1509
1510
1511
1512
1513
1514
1515
1516
1517
1518
1519
1520
1521
1522
1523
1524
1525
1526
1527
1528
1529
1530
1531
1532
1533
1534
1535
1536
1537
1538
1539
1540
1541
1542
1543
1544
1545
1546
1547
1548
1549
1550
1551
1552
1553
1554
1555
1556
1557
1558
1559
1560
1561
1562
1563
1564
1565
1566
1567
1568
1569
1570
1571
1572
1573
1574
1575
1576
1577
1578
1579
1580
1581
1582
1583
1584
1585
1586
1587
1588
1589
1590
1591
1592
1593
1594
1595
1596
1597
1598
1599
1600
1601
1602
1603
1604
1605
1606
1607
1608
1609
1610
1611
1612
1613
1614
1615
1616
1617
1618
1619
1620
1621
1622
1623
1624
1625
1626
1627
1628
1629
1630
1631
1632
1633
1634
1635
1636
1637
1638
1639
1640
1641
1642
1643
1644
1645
1646
1647
1648
1649
1650
1651
1652
1653
1654
1655
1656
1657
1658
1659
1660
1661
1662
1663
1664
1665
1666
1667
1668
1669
1670
1671
1672
1673
1674
1675
1676
1677
1678
1679
1680
1681
1682
1683
1684
1685
1686
1687
1688
1689
1690
1691
1692
1693
1694
1695
1696
1697
1698
1699
1700
1701
1702
1703
1704
1705
1706
1707
1708
1709
1710
1711
1712
1713
1714
1715
1716
1717
1718
1719
1720
1721
1722
1723
1724
1725
1726
1727
1728
1729
1730
1731
1732
1733
1734
1735
1736
1737
1738
1739
1740
1741
1742
1743
1744
1745
1746
1747
1748
1749
1750
1751
1752
1753
1754
1755
1756
1757
1758
1759
1760
1761
1762
1763
1764
1765
1766
1767
1768
1769
1770
1771
1772
1773
1774
1775
1776
1777
1778
1779
1780
1781
1782
1783
1784
1785
1786
1787
1788
1789
1790
1791
1792
1793
1794
1795
1796
1797
1798
1799
1800
1801
1802
1803
1804
1805
1806
1807
1808
1809
1810
1811
1812
1813
1814
1815
1816
1817
1818
1819
1820
1821
1822
1823
1824
1825
1826
1827
1828
1829
1830
1831
1832
1833
1834
1835
1836
1837
1838
1839
1840
1841
1842
1843
1844
1845
1846
1847
1848
1849
1850
1851
1852
1853
1854
1855
1856
1857
1858
1859
1860
1861
1862
1863
1864
1865
1866
1867
1868
1869
1870
1871
1872
1873
1874
1875
1876
1877
1878
1879
1880
1881
1882
1883
1884
1885
1886
1887
1888
1889
1890
1891
1892
1893
1894
1895
1896
1897
1898
1899
1900
1901
1902
1903
1904
1905
1906
1907
1908
1909
1910
1911
1912
1913
1914
1915
1916
1917
1918
1919
1920
1921
1922
1923
1924
1925
1926
1927
1928
1929
1930
1931
1932
1933
1934
1935
1936
1937
1938
1939
1940
1941
1942
1943
1944
1945
1946
1947
1948
1949
1950
1951
1952
1953
1954
1955
1956
1957
1958
1959
1960
1961
1962
1963
1964
1965
1966
1967
1968
1969
1970
1971
1972
1973
1974
1975
1976
1977
1978
1979
1980
1981
1982
1983
1984
1985
1986
1987
1988
1989
1990
1991
1992
1993
1994
1995
1996
1997
1998
1999
2000
2001
2002
2003
2004
2005
2006
2007
2008
2009
2010
2011
2012
2013
2014
2015
2016
2017
2018
2019
2020
2021
2022
2023
2024
2025
2026
2027
2028
2029
2030
2031
2032
2033
2034
2035
2036
2037
2038
2039
2040
2041
2042
2043
2044
2045
2046
2047
2048
2049
2050
2051
2052
2053
2054
2055
2056
2057
2058
2059
2060
2061
2062
2063
2064
2065
2066
2067
2068
2069
2070
2071
2072
2073
2074
2075
2076
2077
2078
2079
2080
2081
2082
2083
2084
2085
2086
2087
2088
2089
2090
2091
2092
2093
2094
2095
2096
2097
2098
2099
2100
2101
2102
2103
2104
2105
2106
2107
2108
2109
2110
2111
2112
2113
2114
2115
2116
2117
2118
2119
2120
2121
2122
2123
2124
2125
2126
2127
2128
2129
2130
2131
2132
2133
2134
2135
2136
2137
2138
2139
2140
2141
2142
2143
2144
2145
2146
2147
2148
2149
2150
2151
2152
2153
2154
2155
2156
2157
2158
2159
2160
2161
2162
2163
2164
2165
2166
2167
2168
2169
2170
2171
2172
2173
2174
2175
2176
2177
2178
2179
2180
2181
2182
2183
2184
2185
2186
2187
2188
2189
2190
2191
2192
2193
2194
2195
2196
2197
2198
2199
2200
2201
2202
2203
2204
2205
2206
2207
2208
2209
2210
2211
2212
2213
2214
2215
2216
2217
2218
2219
2220
2221
2222
2223
2224
2225
2226
2227
2228
2229
2230
2231
2232
2233
2234
2235
2236
2237
2238
2239
2240
2241
2242
2243
2244
2245
2246
2247
2248
2249
2250
2251
2252
2253
2254
2255
2256
2257
2258
2259
2260
2261
2262
2263
2264
2265
2266
2267
2268
2269
2270
2271
2272
2273
2274
2275
2276
2277
2278
2279
2280
2281
2282
2283
2284
2285
2286
2287
2288
2289
2290
2291
2292
2293
2294
2295
2296
2297
2298
2299
2300
2301
2302
2303
2304
2305
2306
2307
2308
2309
2310
2311
2312
2313
2314
2315
2316
2317
2318
2319
2320
2321
2322
2323
2324
2325
2326
2327
2328
2329
2330
2331
2332
2333
2334
2335
2336
2337
2338
2339
2340
2341
2342
2343
2344
2345
2346
2347
2348
2349
2350
2351
2352
2353
2354
2355
2356
2357
2358
2359
2360
2361
2362
2363
2364
2365
2366
2367
2368
2369
2370
2371
2372
2373
2374
2375
2376
2377
2378
2379
2380
2381
2382
2383
2384
2385
2386
2387
2388
2389
2390
23
```

FORTRAN? IV G LEVEL 21

CALCSR

DATE = 76097

15/49/10

PAGE 0002

OPTIONS IN EFFECT ID,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP

OPTIONS IN EFFECT NAME = CALCSR * LINECNT = 60

STATISTICS SOURCE STATEMENTS = 18,PROGRAM SIZE = 672

STATISTICS NO DIAGNOSTICS GENERATED

CRTRAN IV G LEVEL 21 RECURL DATE = 76097 15/49/10 PAGE 0001

```

0001 SUBROUTINE RECURL(Y, YC, IND)
0002 IMPLICIT REAL*8(A-H, O-Z)
0003 REAL*8 Y(10), P(10, 11), PC(20, 10, 11), TBV(25)
0004 REAL*8 SN(20), CS(20), TT(20)
0005 REAL*8 Y(10), YC(20, 10)
0006 REAL*8 TEMP2(20)
0007 COMMON/PAARM/TO, TC, NDE, NP, NBV, NTERMS, LINEAR
0008 COMMON/PPPS/YI, P, PC, TBV
-----
C RECURL GOES THROUGH THE RECURSIVE RELATIONSHIPS FOR THE
C POWER SERIES AND SENDS IT BACK TO CALCSR
C Y IS AN INPUT MATRIX
C YC IS THE RESULTING MATRIX
C INC INDICATES FOR WHICH PARTICULAR SOLUTION
C FOR MASS-SPRING-DAMPER SYSTEM
-----
C
      NTERMS=NTERMS-1
      IF(IND.GT.1) GO TO 50
      DO 10 I=1, 20
        TT(I)=0.0DC
        CONTINUE
      10 TT(I)=YC
        TT(2)=1.0DC
        CALL TRIGF(TT, SN, CS, 20, 0, 1)
      50 DO 60 I=1, NDE
        YC(I, 1)=Y(I)
        CONTINUE
      60
-----
C DO 100 LOOP CHANGES FOR GIVEN PROGRAM
C THEREFORE MUST BE REPROGRAMED
C
      DO 100 I=1, NTERMS
        FI=CFLOAT(I)
        YC(I+1, 1)=YC(I, 2)/FI
        IF(IND.GT.1-A.D.LINEAR.EQ.0) GO TO 70
        YC(I+1, 2)=(SN(I)-Y(I, 4)*YC(I, 1)-Y(3)*YC(I, 2))/FI
        TEMP2(I)=SN(I)+YC(I, 1)*Y(4)+YC(I, 2)*Y(3)
        GO TO 100
      70 CONTINUE
        TEMP1=0.0DC-P(4, 1)*YC(I, 1)-P(3, 1)*YC(I, 2)-PC(I, 2, 1)*Y(3)
        A-PC(I, 1, 1)*Y(4)
        YC(I+1, 2)=(TEMP1+TEMP2(I))/FI
      100 CONTINUE
-----
C RETURN
C END

```

RECRLO00
 RECRLO10
 RECRLO20
 RECRLO30
 RECRLO40
 RECRLO50
 RECRLO60
 RECRLO70
 RECRLO80
 RECRLO90
 RECRLO100
 RECRLO110
 RECRLO120
 RECRLO130
 RECRLO140
 RECRLO150
 RECRLO160
 RECRLO170
 RECRLO180
 RECRLO190
 RECRLO200
 RECRLO210
 RECRLO220
 RECRLO230
 RECRLO240
 RECRLO250
 RECRLO260
 RECRLO270
 RECRLO280
 RECRLO290
 RECRLO300
 RECRLO310
 RECRLO320
 RECRLO330
 RECRLO340
 RECRLO350
 RECRLO360
 RECRLO370
 RECRLO380
 RECRLO390
 RECRLO400
 RECRLO410
 RECRLO420
 RECRLO430
 RECRLO440
 RECRLO450

FORTRAN IV G LEVEL 21

RECURL

DATE = 76097

15/49/10

PAGE 0002

OPTIONS IN EFFECT IO,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP

OPTIONS IN EFFECT NAME = RECURL , LINECNT = 60

STATISTICS SOURCE STATEMENTS = 32,PROGRAM SIZE = 1512

STATISTICS NO DIAGNOSTICS GENERATED

PAGE 0001

15/49/10

DATE = 76097

TRIGF

FORTRAN IV G LEVEL 21

```

0001 SUBROUTINE TRIGF(TH,SN,CS,INDX,IFLAG,ISTR) TRIGF000
0002 IMPLICIT REAL*8(A-H,O-Z) TRIGF010
0003 REAL*8 TH(20),SN(20),CS(20) TRIGF020
----- TRIGF030
C TH ARE VALUES OF THE COEFFICIENTS OF THE POWER SERIES TRIGF040
C FOR EITHER THETA OR THETA-DOT TRIGF050
C SN IS THE VALUE OF THE FIRST COEF IN SINE POWER SERIES SIN(THETA(0)) TRIGF060
C CS IS THE VALUE OF THE FIRST COEF IN COSINE PHER SERIES C/S(THETA(0)) TRIGF070
C INDX IS THE INDEX NUMBER OF THE POWER S RIES AND IS I+1 TRIGF080
C IFLAG INDICATES WHETHER INPUT IS THETA OR THETA DOT? TRIGF090
C IFLAG=C IMPLIES THETA TRIGF100
C IFLAG=1 IMPLIES THETA DOT TRIGF110
C ISTR IS THE POINT IN THE SERIES AT WHICH YOU DESIRE TO START TRIGF120
C MINIMUM VALUE FOR ISTR IS 1 TRIGF130
----- TRIGF140
IF (IFLAG.EQ.1) GO TO 20 TRIGF150
IF (ISTR.GT.1) GO TO 5 TRIGF160
CS(1)=DCOS(TH(1)) TRIGF170
SN(1)=DSIN(TH(1)) TRIGF180
IF (INDX.LE.1) RETURN TRIGF190
JSTR=2 TRIGF200
IF (ISTR.GT.JSTR) JSTR=ISTR TRIGF210
C THETA INPUT CALCULATIONS TRIGF220
DO 15 J=JSTR,INDX TRIGF230
  SN(J)=0.000 TRIGF240
  CS(J)=0.000 TRIGF250
  I=J-1 TRIGF260
  DO 10 KJ=1,I TRIGF270
    JSS=J-KJ TRIGF280
    CS(J)=CS(J)+DFLOAT(KJ)*SN(JSS)*TH(KJ+1) TRIGF290
    SN(J)=SN(J)+DFLOAT(KJ)*CS(JSS)*TH(KJ+1) TRIGF300
  CS(J)=-CS(J)/DFLOAT(J-1) TRIGF310
  SN(J)=SN(J)/DFLOAT(J-1) TRIGF320
GO TO 35 TRIGF330
C THETA DOT INPUT CALCULATIONS TRIGF340
CONTINUE TRIGF350
DO 30 J=ISTR,INDX TRIGF360
  SN(J)=0.000 TRIGF370
  CS(J)=0.000 TRIGF380
  I=J-1 TRIGF390
  DO 25 KJ=1,I TRIGF400
    JSS=J-KJ TRIGF410
    CS(J)=CS(J)+SN(JSS)*TH(KJ) TRIGF420
    SN(J)=SN(J)+CS(JSS)*TH(KJ) TRIGF430
  CS(J)=-CS(J)/DFLOAT(J-1) TRIGF440
  SN(J)=SN(J)/DFLOAT(J-1) TRIGF450
GO TO 35 TRIGF460
C CONTINUE TRIGF470
RETURN TRIGF480
END TRIGF490
TRIGF500
TRIGF510

```


FORTRAN IV G LEVEL 21

TRIGF

DATE = 76097

15/49/10

PAGE 0002

OPTIONS IN EFFECT ID,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
 OPTIONS IN EFFECT NAME = TRIGF , LINECNT = 60
 STATISTICS SOURCE STATEMENTS = 35,PROGRAM SIZE = 1286
 STATISTICS NO DIAGNOSTICS GENERATED

PAGE 0004

15/49/10

DATE = 76097

PSTAT

FORTAN IV G LEVEL 21

```

0116 DO 105 J=1,NCW
0117 WK(I,J)=W(I,J)
0118 WK(J,I)=W(I,J)

0119 IF(IOUT.NE.-1) GO TO 105
0120 WRITE(IPRT,762)WK(I,J),WK(J,I)
0121
762 FORMAT(1H,2HK,3X,G15.8,10X,3HWKT,2X,G15.8)
0122
0122 C
0123 CONTINUE
0124 CALL DMPRO(WK,VARB,R3,1,10,0,0,10)
0125 CALL DMPRO(R3,WKT,VAR,1,10,0,0,1)
0126 SEBC(I)=DSORT(VARD(1,1))
0127 TERM=TVAL*SEBC(I)
0128 BCLL(I)=ZHAT(I,1)-TERM
0129 SCUL(I)=ZHAT(I,1)+TERM
0130 RSOL(I)=ZEE(I,1)-ZHAT(I,1)
SMRES=SMRES+RSOL(I)

0131 IF(IOUT.NE.-1) GO TO 108
0132 WRITE(IPRT,764)(R3(I,K),K=1,10)
0133
764 FORMAT(1H,2HK,3X,10G12.5)
0134
0134 WRITE(IPRT,766)VARD(1,1),TERM
0135
766 FORMAT(1H,4HVARD,1X,G15.8,10X,4HTERM,1X,G15.8)
0136
0136 C
0137 CONTINUE
0138
0138 C
0139 C
0140 C
0141 C
0142 C
0143 C
0144 C
0145 C
0146 C
0147 C
0148 C
0149 C
0150 C
0151 C
0152 C
0153 C
0154 C
0155 C
0156 C
0157 C
0158 C
0159 C
0160 C
0161 C
0162 C
0163 C
0164 C
0165 C
0166 C
0167 C
0168 C
0169 C
0170 C
0171 C
0172 C
0173 C
0174 C
0175 C
0176 C
0177 C
0178 C
0179 C
0180 C
0181 C
0182 C
0183 C
0184 C
0185 C
0186 C
0187 C
0188 C
0189 C
0190 C
0191 C
0192 C
0193 C
0194 C
0195 C
0196 C
0197 C
0198 C
0199 C
0200 C
0201 C
0202 C
0203 C
0204 C
0205 C
0206 C
0207 C
0208 C
0209 C
0210 C
0211 C
0212 C
0213 C
0214 C
0215 C
0216 C
0217 C
0218 C
0219 C
0220 C
0221 C
0222 C
0223 C
0224 C
0225 C
0226 C
0227 C
0228 C
0229 C
0230 C
0231 C
0232 C
0233 C
0234 C
0235 C
0236 C
0237 C
0238 C
0239 C
0240 C
0241 C
0242 C
0243 C
0244 C
0245 C
0246 C
0247 C
0248 C
0249 C
0250 C
0251 C
0252 C
0253 C
0254 C
0255 C
0256 C
0257 C
0258 C
0259 C
0260 C
0261 C
0262 C
0263 C
0264 C
0265 C
0266 C
0267 C
0268 C
0269 C
0270 C
0271 C
0272 C
0273 C
0274 C
0275 C
0276 C
0277 C
0278 C
0279 C
0280 C
0281 C
0282 C
0283 C
0284 C
0285 C
0286 C
0287 C
0288 C
0289 C
0290 C
0291 C
0292 C
0293 C
0294 C
0295 C
0296 C
0297 C
0298 C
0299 C
0300 C
0301 C
0302 C
0303 C
0304 C
0305 C
0306 C
0307 C
0308 C
0309 C
0310 C
0311 C
0312 C
0313 C
0314 C
0315 C
0316 C
0317 C
0318 C
0319 C
0320 C
0321 C
0322 C
0323 C
0324 C
0325 C
0326 C
0327 C
0328 C
0329 C
0330 C
0331 C
0332 C
0333 C
0334 C
0335 C
0336 C
0337 C
0338 C
0339 C
0340 C
0341 C
0342 C
0343 C
0344 C
0345 C
0346 C
0347 C
0348 C
0349 C
0350 C
0351 C
0352 C
0353 C
0354 C
0355 C
0356 C
0357 C
0358 C
0359 C
0360 C
0361 C
0362 C
0363 C
0364 C
0365 C
0366 C
0367 C
0368 C
0369 C
0370 C
0371 C
0372 C
0373 C
0374 C
0375 C
0376 C
0377 C
0378 C
0379 C
0380 C
0381 C
0382 C
0383 C
0384 C
0385 C
0386 C
0387 C
0388 C
0389 C
0390 C
0391 C
0392 C
0393 C
0394 C
0395 C
0396 C
0397 C
0398 C
0399 C
0400 C
0401 C
0402 C
0403 C
0404 C
0405 C
0406 C
0407 C
0408 C
0409 C
0410 C
0411 C
0412 C
0413 C
0414 C
0415 C
0416 C
0417 C
0418 C
0419 C
0420 C
0421 C
0422 C
0423 C
0424 C
0425 C
0426 C
0427 C
0428 C
0429 C
0430 C
0431 C
0432 C
0433 C
0434 C
0435 C
0436 C
0437 C
0438 C
0439 C
0440 C
0441 C
0442 C
0443 C
0444 C
0445 C
0446 C
0447 C
0448 C
0449 C
0450 C
0451 C
0452 C
0453 C
0454 C
0455 C
0456 C
0457 C
0458 C
0459 C
0460 C
0461 C
0462 C
0463 C
0464 C
0465 C
0466 C
0467 C
0468 C
0469 C
0470 C
0471 C
0472 C
0473 C
0474 C
0475 C
0476 C
0477 C
0478 C
0479 C
0480 C
0481 C
0482 C
0483 C
0484 C
0485 C
0486 C
0487 C
0488 C
0489 C
0490 C
0491 C
0492 C
0493 C
0494 C
0495 C
0496 C
0497 C
0498 C
0499 C
0500 C
0501 C
0502 C
0503 C
0504 C
0505 C
0506 C
0507 C
0508 C
0509 C
0510 C
0511 C
0512 C
0513 C
0514 C
0515 C
0516 C
0517 C
0518 C
0519 C
0520 C
0521 C
0522 C
0523 C
0524 C
0525 C
0526 C
0527 C
0528 C
0529 C
0530 C
0531 C
0532 C
0533 C
0534 C
0535 C
0536 C
0537 C
0538 C
0539 C
0540 C
0541 C
0542 C
0543 C
0544 C
0545 C
0546 C
0547 C
0548 C
0549 C
0550 C
0551 C
0552 C
0553 C
0554 C
0555 C
0556 C
0557 C
0558 C
0559 C
0560 C
0561 C
0562 C
0563 C
0564 C
0565 C
0566 C
0567 C
0568 C
0569 C
0570 C
0571 C
0572 C
0573 C
0574 C
0575 C
0576 C
0577 C
0578 C
0579 C
0580 C
0581 C
0582 C
0583 C
0584 C
0585 C
0586 C
0587 C
0588 C
0589 C
0590 C
0591 C
0592 C
0593 C
0594 C
0595 C
0596 C
0597 C
0598 C
0599 C
0600 C
0601 C
0602 C
0603 C
0604 C
0605 C
0606 C
0607 C
0608 C
0609 C
0610 C
0611 C
0612 C
0613 C
0614 C
0615 C
0616 C
0617 C
0618 C
0619 C
0620 C
0621 C
0622 C
0623 C
0624 C
0625 C
0626 C
0627 C
0628 C
0629 C
0630 C
0631 C
0632 C
0633 C
0634 C
0635 C
0636 C
0637 C
0638 C
0639 C
0640 C
0641 C
0642 C
0643 C
0644 C
0645 C
0646 C
0647 C
0648 C
0649 C
0650 C
0651 C
0652 C
0653 C
0654 C
0655 C
0656 C
0657 C
0658 C
0659 C
0660 C
0661 C
0662 C
0663 C
0664 C
0665 C
0666 C
0667 C
0668 C
0669 C
0670 C
0671 C
0672 C
0673 C
0674 C
0675 C
0676 C
0677 C
0678 C
0679 C
0680 C
0681 C
0682 C
0683 C
0684 C
0685 C
0686 C
0687 C
0688 C
0689 C
0690 C
0691 C
0692 C
0693 C
0694 C
0695 C
0696 C
0697 C
0698 C
0699 C
0700 C
0701 C
0702 C
0703 C
0704 C
0705 C
0706 C
0707 C
0708 C
0709 C
0710 C
0711 C
0712 C
0713 C
0714 C
0715 C
0716 C
0717 C
0718 C
0719 C
0720 C
0721 C
0722 C
0723 C
0724 C
0725 C
0726 C
0727 C
0728 C
0729 C
0730 C
0731 C
0732 C
0733 C
0734 C
0735 C
0736 C
0737 C
0738 C
0739 C
0740 C
0741 C
0742 C
0743 C
0744 C
0745 C
0746 C
0747 C
0748 C
0749 C
0750 C
0751 C
0752 C
0753 C
0754 C
0755 C
0756 C
0757 C
0758 C
0759 C
0760 C
0761 C
0762 C
0763 C
0764 C
0765 C
0766 C
0767 C
0768 C
0769 C
0770 C
0771 C
0772 C
0773 C
0774 C
0775 C
0776 C
0777 C
0778 C
0779 C
0780 C
0781 C
0782 C
0783 C
0784 C
0785 C
0786 C
0787 C
0788 C
0789 C
0790 C
0791 C
0792 C
0793 C
0794 C
0795 C
0796 C
0797 C
0798 C
0799 C
0800 C
0801 C
0802 C
0803 C
0804 C
0805 C
0806 C
0807 C
0808 C
0809 C
0810 C
0811 C
0812 C
0813 C
0814 C
0815 C
0816 C
0817 C
0818 C
0819 C
0820 C
0821 C
0822 C
0823 C
0824 C
0825 C
0826 C
0827 C
0828 C
0829 C
0830 C
0831 C
0832 C
0833 C
0834 C
0835 C
0836 C
0837 C
0838 C
0839 C
0840 C
0841 C
0842 C
0843 C
0844 C
0845 C
0846 C
0847 C
0848 C
0849 C
0850 C
0851 C
0852 C
0853 C
0854 C
0855 C
0856 C
0857 C
0858 C
0859 C
0860 C
0861 C
0862 C
0863 C
0864 C
0865 C
0866 C
0867 C
0868 C
0869 C
0870 C
0871 C
0872 C
0873 C
0874 C
0875 C
0876 C
0877 C
0878 C
0879 C
0880 C
0881 C
0882 C
0883 C
0884 C
0885 C
0886 C
0887 C
0888 C
0889 C
0890 C
0891 C
0892 C
0893 C
0894 C
0895 C
0896 C
0897 C
0898 C
0899 C
0900 C
0901 C
0902 C
0903 C
0904 C
0905 C
0906 C
0907 C
0908 C
0909 C
0910 C
0911 C
0912 C
0913 C
0914 C
0915 C
0916 C
0917 C
0918 C
0919 C
0920 C
0921 C
0922 C
0923 C
0924 C
0925 C
0926 C
0927 C
0928 C
0929 C
0930 C
0931 C
0932 C
0933 C
0934 C
0935 C
0936 C
0937 C
0938 C
0939 C
0940 C
0941 C
0942 C
0943 C
0944 C
0945 C
0946 C
0947 C
0948 C
0949 C
0950 C
0951 C
0952 C
0953 C
0954 C
0955 C
0956 C
0957 C
0958 C
0959 C
0960 C
0961 C
0962 C
0963 C
0964 C
0965 C
0966 C
0967 C
0968 C
0969 C
0970 C
0971 C
0972 C
0973 C
0974 C
0975 C
0976 C
0977 C
0978 C
0979 C
0980 C
0981 C
0982 C
0983 C
0984 C
0985 C
0986 C
0987 C
0988 C
0989 C
0990 C
0991 C
0992 C
0993 C
0994 C
0995 C
0996 C
0997 C
0998 C
0999 C
1000 C

```


FORTRAN IV G LEVEL 21

PSTAT

DATE = 76097

15/49/10

PAGE 0006

OPTIONS IN EFFECT ID, EBCDIC, SOURCE, NOLIST, NODECK, LOAD, NOMAP
 OPTIONS IN EFFECT NAME = PSTAT * LINECNT = 60
 STATISTICS SOURCE STATEMENTS = 173, PROGRAM SIZE = 12044
 STATISTICS NO DIAGNOSTICS GENERATED

PAGE 0001

15/49/10

DATE = 76097

DMATA

FORTRAN IV G LEVEL 21

```

0001 SUBROUTINE DMATA(A,R,N,M,MS)
0002 IMPLICIT REAL*8(A-H,O-Z)
0003 REAL*8 A(1),R(1)
-----
C DMATA PREMULTIPLIES A MATRIX BY ITS TRANSPOSE
C TO FORM A RESULTANT MATRIX
C
C A IS THE INPUT MATRIX
C R IS THE OUTPUT MATRIX
C N IS THE NUMBER OF ROWS IN A
C M IS THE NUMBER OF COLUMNS IN A. ALSO THE NUMBER
C OF ROWS AND COLUMNS OF R
C MS IS A ONE DIGIT NUMBER FOR THE STORAGE MODE OF MATRIX A
C 0-GENERAL 1-SYMETRICAL 2-DIAGONAL
-----
DO 60 K=1,M
  KX=(K*K-K)/2
  DO 60 J=1,M
    IF(J-K) 10,10,60
    10 IR=J+KX
    R(IR)=0.000
    DO 60 I=1,N
      IF(MS) 20,40,20
      20 CALL LOC(I,J,IA,N,M,MS)
      CALL LOC(I,K,IB,N,M,MS)
      IF(IA) 30,60,30
      30 IF(IB) 50,60,50
      40 IA=N*(J-1)+I
      IB=N*(K-1)+I
      50 R(IR)=R(IR)+A(IA)*A(IB)
      60 CONTINUE
    RETURN
  END

```

```

0004
0005
0006
0007
0008
0009
0010
0011
0012
0013
0014
0015
0016
0017
0018
0019
0020
0021

```

```

DMATA000
DMATA010
DMATA020
DMATA030
DMATA040
DMATA050
DMATA060
DMATA070
DMATA080
DMATA090
DMATA100
DMATA110
DMATA120
DMATA130
DMATA140
DMATA150
DMATA160
DMATA170
DMATA180
DMATA190
DMATA200
DMATA210
DMATA220
DMATA230
DMATA240
DMATA250
DMATA260
DMATA270
DMATA280
DMATA290
DMATA300
DMATA310
DMATA320

```


PAGE 0002

15/49/10

DATE = 76097

DMATA

GRTRAN IV G LEVEL 21

OPTIONS IN EFFECT ID,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
OPTIONS IN EFFECT NAME = DMATA , LINECNT = 60
STATISTICS SOURCE STATEMENTS = 21,PROGRAM SIZE = 840
STATISTICS NO DIAGNOSTICS GENERATED

PAGE 0001

15/49/10

DATE = 76097

DMCPY

FCRTRAN IV G LEVEL 21

```

0001 SUBROUTINE DMCPY(A,R,N,M,MS)
0002 IMPLICIT REAL*8(A-H,O-Z)
0003 REAL*8 A(1),R(1)
C-----
C DMCPY COPIES AN ENTIRE MATRIX (USED BY DMTRA)
C
C A IS THE INPUT MATRIX
C R IS THE OUTPUT MATRIX
C N IS THE NUMBER OF ROWS IN A AND R
C M IS THE NUMBER OF COLUMNS IN A AND R
C MS IS A ONE DIGIT NUMBER FOR THE STORAGE MODE OF A(AND R)
C 0-GENERAL 1-SYMETRICAL 2-DIAGONAL
C-----
C COMPUTE VECTOR LENGTH,IT
CALL LOC(N,M,IT,N,M,MS)
C COPY MATRIX
DO 1 I=1,IT
R(I)=A(I)
RETURN
END
1

```

0004

0005

0006

0007

0008

DMCPY000
DMCPY010
DMCPY020
DMCPY030
DMCPY040
DMCPY050
DMCPY060
DMCPY070
DMCPY080
DMCPY090
DMCPY100
DMCPY110
DMCPY120
DMCPY130
DMCPY140
DMCPY150
DMCPY160
DMCPY170
DMCPY180
DMCPY190

PAGE 0002

15/49/10

DATE = 097

DMCPY

FORTRAN IV G LEVEL 21

OPTIONS .N EFFECT ID,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
OPTIONS IN EFFECT NAME = DMCPY , LINECNT = 60
STATISTICS SOURCE STATEMENTS = 8,PROGRAM SIZE = 478
STATISTICS NO DIAGNOSTICS GENERATED

```

0001 SUBROUTINE DMPRO(A,B,R,N,M,MSA,MSB,L)
0002 IMPLICIT REAL*8(A-H,O-Z)
0003 REAL*8 A(1),B(1),R(1)
-----
C DMPRO MULTIPLIES TO MATRICES TO FORM A RESULTANT MATRIX
C
C IS THE FIRST INPUT MATRIX
C B IS THE SECOND INPUT MATRIX
C R IS THE OUTPUT MATRIX
C N IS THE NUMBER OF ROWS IN A AND R
C M IS THE NUMBER OF COLUMNS IN A AND ROWS IN B
C MSA IS A ONE DIGIT NUMBER FOR THE STORAGE MODE OF A
C MSB IS A ONE DIGIT NUMBER FOR THE STORAGE MODE OF B
C 0-GENERAL 1-SYMETRICAL 2-DIAGONAL
C 1 IS THE NUMBER OF COLUMNS IN B AND R
-----
C SPECIAL CASE FOR DIAGONAL BY DIAGONAL
C
MS=MSA*10+MSB
IF(MS-22) 30,10,30
10 DO 20 I=1,N
20 R(I)=A(I)*B(I)
RETURN
C ALL OTHER CASES
30 IR=1
DO 90 K=1,L
DO 90 J=1,N
R(J,R)=0.0D0
DO 80 I=1,M
IF(MS) 40,60,40
40 CALL LOC(J,I,IA,N,M,MSA)
CALL LOC(I,K,IB,M,L,MSB)
IF(IA) 50,80,50
50 IF(IB) 70,80,70
60 IA=N*(I-1)+J
IB=M*(K-1)+I
70 R(IR)=R(IR)+A(IA)*B(IB)
80 CONTINUE
90 IR=IR+1
RETURN
END

```

DMPRO000
 DMPRO010
 DMPRO020
 DMPRO030
 DMPRO040
 DMPRO050
 DMPRO060
 DMPRO070
 DMPRO080
 DMPRO090
 DMPRO100
 DMPRO110
 DMPRO120
 DMPRO130
 DMPRO140
 DMPRO150
 DMPRO160
 DMPRO170
 DMPRO180
 DMPRO190
 DMPRO200
 DMPRO210
 DMPRO220
 DMPRO230
 DMPRO240
 DMPRO250
 DMPRO260
 DMPRO270
 DMPRO280
 DMPRO290
 DMPRO300
 DMPRO310
 DMPRO320
 DMPRO330
 DMPRO340
 DMPRO350
 DMPRO360
 DMPRO370
 DMPRO380
 DMPRO390

PAGE 0002

15/49/10

DATE = 76097

DMPRO

RTRAN IV G LEVEL 21

OPTIONS IN EFFECT* ID,EBDCIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
OPTIONS IN EFFECT* NAME = DMPRO , LINECNT = 60
STATISTICS* SOURCE STATEMENTS = 25,PROGRAM SIZE = 1010
STATISTICS* NO DIAGNOSTICS GENERATED

15/49/10

DATE = 76097

DMIRA

```

SUBROUTINE DMTRA(A,R,N,M,MS)
IMPLICIT REAL*8(A-H,O-Z)
REAL*8  A(1),R(1)
-----
C  DMTRA DETERMINES THE TRANSPOSE OF A MATRIX
C
C  A IS THE MATRIX TO BE TRANSPOSED
C  R IS THE TRANSPOSED MATRIX
C  N IS THE NUMBER OF ROWS OF A AND COLUMNS OF R
C  M IS THE NUMBER OF COLUMNS OF A AND ROWS OF R
C  MS IS ONE DIGIT NUMBER FOR STORAGE MODE OF MATRIX A(AND R)
C  0-GENERAL 1-SYMMETRICAL 2-DIAGONAL
C-----
C      IF MS IS 1 OR 2, COPY A
      IF(MS) 10,20,10
      10 CALL DMCPY(A,R,N,N,MS)
      RETURN
C      TRANSPOSE GENERAL MATRIX
      20 IR=0
      DO 30 I=1,N
      IJ=I-N
      DO 30 J=1,M
      IJ=IJ+N
      IR=IR+1
      30 A(IR)=A(IJ)
      RETURN
      END

```

001
002
003004
005
006
007
008
009
010
011
012
013
014
015

U LEVEL 21

DMTRA

DATE = 76097

15/49/10

PAGE 0002

OPTIONS IN EFFECT IO,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP

OPTIONS IN EFFECT NAME = DMTRA , LINECNT = 60

STATISTICS SOURCE STATEMENTS = 15,PRJGRAM SIZE = 618

STATISTICS NO DIAGNOSTICS GENERATED

PAGE 0001

15/49/10

DATE = 76097

USMPY

```

0001 SUBROUTINE DSMPY(A,C,R,N,M,MS,IT)
0002 IMPLICIT REAL*8(A-H,O-Z)
0003 REAL*8 A(1),R(1)
C-----
C DSMPY MULTIPLIES EACH ELEMENT OF A MATRIX BY A SCALAR TO
C FORM A RESULTANT MATRIX
C
C A IS THE INPUT MATRIX
C C IS THE SCALAR
C R IS THE OUTPUT MATRIX
C N IS THE NUMBER OF ROWS IN MATRIX A AND R
C M IS THE NUMBER OF COLUMNS IN A AND R
C MS IS A ONE DIGIT NUMBER FOR STORAGE MODE OF A(AND R)
C 0-GENERAL 1-SYMETRICAL 2-DIAGONAL
C IT IS THE TOTAL LENGTH OF VECTOR A AND R
C-----
C MULTIPLY BY SCALAR
C DO 1 I=1,IT
C 1 R(I)=A(I)*C
C RETURN
C END
DSMPY000
DSMPY010
DSMPY020
DSMPY030
DSMPY040
DSMPY050
DSMPY060
DSMPY070
DSMPY080
DSMPY090
DSMPY100
DSMPY110
DSMPY120
DSMPY130
DSMPY140
DSMPY150
DSMPY160
DSMPY170
DSMPY180
DSMPY190
DSMPY200

```

0004
0005
0006
0007

PAGE 0002

15/49/10

DATE = 76097

DSMPY

FORTRAN IV G LEVEL 21

OPTIONS IN EFFECT ID,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOWAP
OPTIONS IN EFFECT NAME = DSMPY , LINECNT = 60
STATISTICS SOURCE STATEMENTS = 7, PROGRAM SIZE = 492
STATISTICS NO DIAGNOSTICS GENERATED

PAGE 0001

15/49/10

DATE = 76097

DIPRO

```

0001 SUBROUTINE DIPRO(A,B,R,N,M,MSA,MSB,L)
0002 IMPLICIT REAL*8(A-H,O-Z)
0003 REAL*8 A(1),B(1),R(1)

C-----
C  DIPRO TRANSPOSES A MATRIX AND POSTMULTIPLIES BY
C  ANOTHER TO FORM A RESULTANT MATRIX
C-----
C  A IS THE FIRST INPUT MATRIX( TO BE TRANSPOSED)
C  B IS THE SECOND INPUT MATRIX
C  R IS THE OUTPUT MATRIX
C  N IS THE NUMBER OF ROWS IN A AND B
C  M IS THE NUMBER OF COLUMNS IN A AND ROWS IN R
C  MSA IS A ONE DIGIT NUMBER FOR THE STORAGE MODE OF MATRIX A
C  MSB IS A ONE DIGIT NUMBER FOR THE STORAGE MODE OF MATRIX B
C  0-GENERAL 1-SYMETRICAL 2-DIAGONAL
C  L IS THE NUMBER OF COLUMNS IN B AND R
C-----
C  SPECIAL CASE FOR DIAGONAL BY DIAGONAL
  MS=MSA*10+MSB
  IF(MS-22) 30,10,30
  DO 20 I=1,N
    R(I)=A(I)*B(I)
  RETURN
C  MULTIPLY TRANSPOSE OF A BY B
  IR=1
  DO 90 K=1,L
    DO 90 J=1,M
      R(IR)=0.000
      DO 80 I=1,N
        IF(MS) 40,60,40
        CALL LOC(I,J,IA,N,M,MSA)
        CALL LOC(I,K,IB,N,L,MSB)
        IF(IA) 50,80,50
        IF(IB) 70,80,70
        IA=N*(J-1)+I
        IB=N*(K-1)+I
        R(IR)=R(IR)+A(IA)*B(IB)
      CONTINUE
      IR=IR+1
    RETURN
  END
  30
  40
  50
  60
  70
  80
  90
  10
  20
  30
  40
  50
  60
  70
  80
  90
  100
  110
  120
  130
  140
  150
  160
  170
  180
  190
  200
  210
  220
  230
  240
  250
  260
  270
  280
  290
  300
  310
  320
  330
  340
  350
  360
  370
  380
  390
  400

```

0001
0002
00030004
0005
0006
0007
0008
0009
0010
0011
0012
0013
0014
0015
0016
0017
0018
0019
0020
0021
0022
0023
0024
0025

PAGE 0002

15/49/10

DATE = 76097

DTPRO

OPTIONS IN EFFECT ID,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
OPTIONS IN EFFECT NAME = DTPRO , LINECNT = 60
STATISTICS SOURCE STATEMENTS = 25,PROGRAM SIZE = 1010
STATISTICS NO DIAGNOSTICS GENERATED
STATISTICS NO DIAGNOSTICS THIS STEP

VS LOADER

PTIONS USED - PRINT,MAP,NOLET,CALL,RES,NOTERM,SIZE=159744,NAME=***GO

NAME	TYPE	ADDR	NAME	TYPE	ADDR	NAME	TYPE	ADDR	NAME	TYPE	ADDR	NAME	TYPE	ADDR	
MAIN	SD	4E1010	PYPS	SD	4E4F00	REC	SD	4E9848	OTFIND	SD	4EA368	DEVAL	SD	4EA6E8	
EVAL	SD	4EAA48	GJRWLS	SD	4EAD70	LSTSQS	SD	4EBB80	CALCSR	SD	4EC168	RECURL	SD	4EC408	
TRIGF	SD	4ECA28	PSTAT	SD	4ECF30	DMATA	SD	4EFE40	DMCPY	SD	4F0188	DMPRD	SD	4F0368	
DMTRA	SD	4F0760	DSMPY	SD	4F09D0	DTPRD	SD	4F0BC0	LOC	**	SD	EC5934	IHCCECMH*	SD	4F0F88
I8COM	*	LR	FOIOCS	*	LR	4F1074	INTSWICH*	LR	4F1EFE	IHCCEMH2*	SD	4F1F20	SEQDASD *	LR	4F2298
IHCCEXIT*	SD	4F2540	EXIT	*	LR	4F2580	IHCLEXP *	SD	4F25A0	OEXP	*	LR	4F25A0	SD	4F2828
DLOGLO *	LR	4F2828	DLOG	*	LR	4F2840	IHCLSCN *	SD	4F2A28	DCOS	*	LR	4F2A28	SD	4F2A42
MOFI *	SD	4F2C98	MDSTI	*	SD	4F2E90	MOFI	SD	4F33F8	LINVIF *	SD	4F3D58	IHCLSQRT*	SD	4F3FF0
USQRT *	LR	4F3F40	IHCFCVTH*	SD	4F4150	ADCON *	LR	4F4150	FCVACUTP*	LR	4F41FA	FCVLOUTP*	LR	4F428A	
FCVZOUTP*	LR	4F43E2	FCVIOUTP*	LR	4F4796	FCVEOUTP*	LR	4F4C98	FCVCCUTP*	LR	4F4EB2	INT6SMCH*	LR	4F519B	
IHCLEFIOS*	SD	4F4308	FIUCS	LR	4F5308	FIUCS8EP*	LR	4F530E	IHCFCIOS2*	SD	4F6230	IHCSEFNTH*	SD	4F6760	
ARITH *	LR	4F6760	ADJSWICH*	LR	4F6AFC	IHCUIPT *	SD	4F6CA8	IHCERRM *	SD	4F6FA8	ERRMON *	LR	4F6FA8	
IHCERRE *	LR	4F6FC0	MOBETI *	SD	4F7588	UERTST *	SD	4F7818	IHCSEXP *	SD	4F7A90	EXP	LR	4F7A90	
IHCERXPR*	SD	4F7C28	FRXPR *	LR	4F7C28	IHCSTNGT*	SD	4F7D30	COTAN	LR	4F70B0	TAN	LR	4F70C6	
UTAN *	LR	4F7F38	IHCSSQRT*	SD	4F8018	SQRT *	LR	4F8018	PERFI *	SD	4F8160	MONRIS	LR	4F8174	
PERFCI *	LR	4F818A	IHCSTN2*	SD	4F8470	ATAN2 *	LR	4F8470	ATAN	LR	4F8484	IHCSERF *	SD	4F8640	
ERFC *	LR	4F8640	ERF *	LR	4F8656	IHCSTLOG *	SD	4F8830	ALOGLO *	LR	4F8830	ALOG	LR	4F8848	
LEQTF *	SD	4F89E8	IHCUIATBL*	SD	4F8C90	IHCSTRGH*	SD	4F92C8	IHCIRCH *	LR	4F92C8	ERKTRA *	LR	4F92D0	
MODETA *	SD	4F9558	LUDATF *	SD	4F9C80	LUELMF *	SD	4FA6A0	IHCLGAMA*	SD	4FAA58	DLGAMA	LR	4FAA58	
LGAMMA *	LR	4FAA74	IHCFOXPI*	SD	4FAE48	FOXPI *	LR	4FAE48	LOG	CM	4FAF98	PARM	CM	4FAFA0	

TOTAL LENGTH 19FB4
ENTRY ADDRESS 4E1010

ITERATION 1

S MATRIX CONTAINS UNPERTURBED AND PERTURBED SOL

1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
-0.64228	-0.66568	-0.74448	-0.64035	-0.72161	-0.22000
-0.49241	-0.45223	-0.56472	-0.48344	-0.42572	0.350000-01
-0.51667	-0.46350	-0.48175	-0.51154	-0.33497	-0.47400
-0.687260-01	-0.627610-01	0.244950-01	-0.741490-01	0.677760-01	-0.58900
1.0073	0.96399	1.0500	0.99151	0.95145	0.39300
1.6095	1.5696	1.5591	1.5937	1.3335	1.5970
0.58079	0.58825	0.50209	0.58413	0.25038	1.4520
-1.5115	-1.4695	-1.5285	-1.4801	-1.5760	-0.38800
-2.4989	-2.4722	-2.4413	-2.4623	-2.0932	-2.3240
-0.93638	-0.95315	-0.87507	-0.93819	-0.30496	-2.2740
1.9457	1.9082	1.9424	1.8904	2.1686	0.880000-01
3.1756	3.1609	3.1175	3.1139	2.5807	2.7110
1.1797	1.2019	1.1364	1.1841	0.18644	2.9970
-2.2683	-2.2373	-2.2501	-2.1834	-2.6331	0.40100
-3.6462	-3.6417	-3.5926	-3.5601	-2.8052	-2.8160

SUPERPOSITION CONSTANTS

A(1) = -23.496468
 A(2) = 4.5826473
 A(3) = -3.2130453
 A(4) = 24.602487
 A(5) = -1.4756211

SOLUTION FOR STATE VARIABLES

TRUE IC OF Y(1) IS 0.72913236
 TRUE IC OF Y(2) IS 0.67869547
 TRUE IC OF Y(3) IS 0.34602487
 TRUE IC OF Y(4) IS 1.1081693

ITERATION 2

1 MAT191X/CONTAINS UNPERTURBED AND PERTURBED SOL)

PRICE CONTAINS UNPERTURBED AND PERTURBED SOL.	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
-0.28400	-0.30875	-0.34368	-0.27680	-0.32611	-0.22000	-0.22000
-0.10934	-0.733010-01	-0.14369	-0.10041	-0.60240D-01	-0.35000D-01	-0.35000D-01
-0.52390	-0.47562	-0.51101	-0.51597	-0.43741	-0.47400	-0.47400
-0.44776	-0.43203	-0.41245	-0.44100	-0.36722	-0.58900	-0.58900
0.53576	0.51504	0.55679	0.52034	0.57264	0.39300	0.39300
1.4436	1.4148	1.4366	1.3975	1.3700	1.5970	1.5970
1.0295	1.0196	1.0387	0.99392	0.82706	1.4520	1.4520
-0.62154	-0.60964	-0.63440	-0.58872	-0.81733	-0.38800	-0.38800
-1.9529	-1.9357	-1.9491	-1.8563	-1.9219	-2.3240	-2.3240
-1.4983	-1.4921	-1.4860	-1.4271	-1.1795	-2.2740	-2.2740
0.50384	0.49703	0.51169	0.45960	0.86618	0.88000D-01	0.88000D-01
2.1947	2.1844	2.1927	2.0530	2.7110	2.9970	2.9970
1.8772	1.8732	1.8699	1.7699	1.4797	2.9970	2.9970
-0.26560	-0.26170	-0.27038	-0.22084	-0.77395	0.40100	0.40100
-2.2557	-2.2456	-2.2547	-2.0810	-2.3812	-2.8160	-2.8160

SUPERPOSITION CONSTANTS

POSITION CONVERT

A(1) =	3.8263155
A(2) =	5.2942813
A(3) =	-2.1706495
A(4) =	-4.3846907
A(5) =	-1.5652568

SOLUTION FOR STATE VARIABLES

ION FOR STATE VARIABLES		
TRUE	IC	QF Y(1) IS 1.151556
TRUE	IC	QF Y(2) IS 0.53137447
TRUE	IC	QF Y(3) IS 0.19430367
TRUE	IC	QF Y(4) IS 0.93471231

ITERATION 3

S MATRIX(CONTAINS UNPERTURBED AND PERTURBED SOL)

1.0000	1.0000	1.0000	1.0000
-0.26299	-0.30925	-0.30601	-0.25780
0.158210-01	0.536290-01	-0.203290-01	0.190820-01
-0.46096	-0.38362	-0.46306	-0.45911
-0.58687	-0.53773	-0.55929	-0.58120
0.36125	0.34858	0.39161	0.35862
1.5921	1.5385	1.6009	1.5649
1.5573	1.5121	1.5414	1.5201
-0.20990	-0.21269	-0.23361	-0.21022
-2.2593	-2.2249	-2.2708	-2.1949
-2.4772	-2.4392	-2.4696	-2.3899
-0.28135	-0.27024	-0.26402	-0.26147
2.5169	2.4971	2.5286	2.4212
3.2457	3.2161	3.2437	3.0989
0.96133	0.94683	0.94951	0.90198
-2.4385	-2.4292	-2.4491	-2.3286
		1.0000	1.0000
		-0.31348	-0.22000
		0.736830-01	0.350000-01
		-0.35464	-0.47400
		-0.48996	-0.50700
		0.41187	0.39300
		1.5326	1.5970
		1.3369	1.4520
		-0.49802	-0.38800
		-2.3554	-2.3240
		-2.1736	-2.2740
		0.28847	0.880000-01
		2.8723	2.7110
		2.9600	2.9970
		0.14009	0.40100
		-3.1189	-2.8160

SUPERPOSITION CONSTANTS

A(1) = 1.3517611
 A(2) = -1.1611008
 A(3) = -0.48508048
 A(4) = 0.63423510
 A(5) = 0.66018502

SOLUTION FOR STATE VARIABLES

TRUE IC OF Y(1) IS 0.98567475
 TRUE IC OF Y(2) IS 0.50559853
 TRUE IC OF Y(3) IS 0.20662709
 TRUE IC OF Y(4) IS 0.99642062

ITERATION 4

S MATRIX (CONTAINS UNPERTURBED AND PERTURBED SOL)

1.0000	1.0000	1.0000	1.0000	1.0000
-0.21557	-0.25624	-0.25822	-0.21059	-0.22000
0.23854D-01	0.63661D-01	-0.96796D-02	0.26537D-01	0.81132D-01
-0.48682	-0.41452	-0.48517	-0.48462	-0.47400
-0.59250	-0.55364	-0.56361	-0.58564	-0.58900
0.39681	0.37631	0.42395	0.39377	0.39300
1.5982	1.5463	1.6014	1.5686	1.5970
1.4510	1.4166	1.4321	1.4140	1.4520
-0.38023	-0.37156	-0.40146	-0.37416	-0.38800
-2.3051	-2.2690	-2.3107	-2.2337	-2.3240
-2.2628	-2.2339	-2.2510	-2.1797	-2.2740
0.70663D-01	0.69730D-01	0.86804D-01	0.71959D-01	0.80000D-01
2.6704	2.6460	2.6767	2.5579	2.7110
2.9700	2.9468	2.9631	2.8314	2.9970
0.42242	0.41932	0.41048	0.39875	0.40100
-2.7546	-2.7387	-2.7608	-2.6115	-2.8160

SUPERPOSITION CONSTANTS

A(1) = 1.2542553
 A(2) = 0.14870376
 A(3) = -0.11856874
 A(4) = -0.32043791
 A(5) = 0.36047558D-01

SOLUTION FOR STATE VARIABLES

TRUE IC OF Y(1) IS 1.0003321
 TRUE IC OF Y(2) IS 0.49960372
 TRUE IC OF Y(3) IS 0.20000597
 TRUE IC OF Y(4) IS 1.00000125

ITERATION 5

S MATRIX (CONTAINS UNPERTURBED AND PERTURBED SOL)

1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
-0.21984	-0.26149	-0.26211	-0.21482	-0.26524	-0.22000
0.350670-01	0.759210-01	0.159700-02	0.375470-01	0.947620-01	0.350000-01
-0.47327	-0.39891	-0.47164	-0.47161	-0.37377	-0.47400
-0.58918	-0.54936	-0.56018	-0.58280	-0.50300	-0.58900
0.39301	0.37137	0.42026	0.39032	0.43622	0.39300
1.5971	1.5432	1.6002	1.5689	1.5326	1.5970
1.4520	1.4166	1.4327	1.4163	1.2294	1.4520
-0.38817	-0.37892	-0.40968	-0.38227	-0.66096	-0.38800
-2.3238	-2.2857	-2.3293	-2.2543	-2.3740	-2.3240
-2.2739	-2.2440	-2.2617	-2.1931	-1.9200	-2.2740
0.682370-01	0.865810-01	0.10476	0.888820-01	0.64776	0.880000-01
2.7113	2.6851	2.7175	2.6004	2.9593	2.7110
2.9971	2.9727	2.9897	2.8612	2.5730	2.9970
0.40068	0.39803	0.38830	0.37894	-0.44600	0.40100
-2.8164	-2.7990	-2.8225	-2.6736	-3.3272	-2.8160

SUPERPOSITION CONSTANTS

A(1) = 0.99774769
 A(2) = -0.279602350-02
 A(3) = 0.359004120-02
 A(4) = 0.130394710-02
 A(5) = -0.451653600-03

SOLUTION FOR STATE VARIABLES

TRUE IC OF Y(1) IS 1.0000524
 TRUE IC OF Y(2) IS 0.49978308
 TRUE IC OF Y(3) IS 0.20004417
 TRUE IC OF Y(4) IS 0.99996731

ITERATION 6

S MATRIX (CONTAINS UNPERTURBED AND PERTURBED SOL)

1.0000	1.0000	1.0000	1.0000	1.0000
-0.21984	-0.26213	-0.21483	-0.26525	-0.22000
0.348100-01	0.756480-01	0.133020-02	0.372950-01	0.944670-01
-0.47351	-0.39518	-0.47189	-0.37402	-0.47400
-0.58922	-0.54940	-0.56021	-0.58283	-0.58900
0.39314	0.37152	0.42040	0.39044	0.39300
1.5972	1.5433	1.6004	1.5328	1.5970
1.4521	1.4166	1.4328	1.4163	1.4520
-0.38813	-0.37890	-0.40965	-0.38224	-0.38800
-2.3238	-2.2057	-2.3292	-2.2543	-2.3240
-2.2740	-2.2440	-2.2617	-2.1931	-2.2740
0.880500-01	0.864020-01	0.10458	0.886990-01	0.880000-01
2.7110	2.6849	2.7173	2.6001	2.7110
2.9971	2.9726	2.9997	2.8611	2.9970
0.40098	0.39833	0.38860	0.37923	0.40100
-2.8159	-2.7985	-2.8221	-2.6732	-2.8160

SUPERPOSITION CONSTANTS

A(1) = 0.99999570
 A(2) = -0.431698820-06
 A(3) = 0.722168560-06
 A(4) = 0.720612370-08
 A(5) = -0.1648.8120-08

SOLUTION FOR STATE VARIABLES

TRUE IC OF Y(1) IS 1.0000524
 TRUE IC OF Y(2) IS 0.49978311
 TRUE IC OF Y(3) IS 0.20004417
 TRUE IC OF Y(4) IS 0.599996731

ITERATION 6 CONVERGED TO THE ACCURACY SPECIFIED FOR THE SOLUTION

BOX	JOB NAME	COMMENTS	DATE	JOB NUMBER
RRA	HUNTER	HUNTER99999999999999		3388
I T E M				
CPU	QUANTITY	COST	PREVIOUS	
	16.62	5.98	BALANCE	105.30
CARD INPUT	1424	0.00		
PRINTED OUTPUT	31	0.00		
TOTAL CHARGES 5.98				
CURRENT BALANCE 99.32				

[illegible][illegible]